

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
<b>Grand Total</b>			<b>131,483,141,815.8..</b>	<b>18,232,596,168.02</b>	
<b>ALTERNATIVE INVESTMENTS</b>			<b>612,205,429.590</b>	<b>612,205,427.59</b>	
ARROWMARK FUND I			474,759,841.660	474,759,841.66	
BLACKSTONE STRAT OPP			2,780,777.270	2,780,777.27	
GOTHAM NEUTRAL STRATEGIES			17,069,426.910	17,069,426.91	
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			358,526.780	358,526.78	
H2O ALPHA-10 FUND			18,821,252.890	18,821,252.89	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,340,165.010	1,340,165.01	
MAGNETAR MTP EOF II			29,042,173.290	29,042,173.29	
MYRIAD OPPORTUNITIES			55,443,881.260	55,443,881.26	
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00	
PINE RIVER FUND LTD			173,005.090	173,005.09	
SRS PARTNERS USÉÉÉÉ			12,416,377.430	12,416,377.43	
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>1,050,977,607.620</b>	<b>1,014,830,481.57</b>	
AMERICAN HONDA FN DISC 07/20/2020			1,309,000.000	1,303,334.95	
AMERICAN HONDA FN DISC 08/11/2020			7,000,000.000	6,963,864.45	
BLACKROCK MONEY MARKET FD B			94.260	94.26	
BOEING COMPANY DISC 10/29/2020			4,750,000.000	4,719,713.86	
CAD/USD SPOT OPTION 2020 PUT NOV 20 001.345 ED 110620			13,880,000.000	89,151.25	
CANADIAN TIRE DISC 07/10/2020			761,000.000	759,767.60	
CARNIVAL CORP DISC 09/04/2020			2,383,000.000	2,363,667.92	
CATHOLIC HLTH INT DISC 07/14/2020			1,188,000.000	1,186,937.40	
CHF/EUR SPOT OPTION 2020 CALL DEC 20 001.100 ED 120920			6,926,940.000	31,119.97	
CHF/EUR SPOT OPTION 2020 CALL DEC 20 001.120 ED 120920			-6,926,940.000	-17,115.99	
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			824,572,733.360	824,572,733.36	
ENERGY TRANSFER PRT DISC 07/01/2020			1,865,000.000	1,864,963.74	
FORD MTR CR CO DISC 02/01/2021			2,790,000.000	2,668,030.50	
GBP/EUR SPOT OPTION 2020 CALL AUG 20 000.900 ED 080320			5,861,280.000	86,238.57	
GBP/EUR SPOT OPTION 2020 CALL AUG 20 000.940 ED 080320			-3,463,500.000	-5,446.04	
GBP/USD SPOT OPTION 2020 CALL JUL 20 001.210 ED 070120			6,560,000.000	57,370.98	
GENERAL MOTORS DISC 07/01/2020			6,914,000.000	6,913,875.15	
GENERAL MOTORS DISC 07/07/2020			5,110,000.000	5,083,037.33	
HYUNDAI CAP AMER DISC 07/02/2020			365,000.000	364,379.50	
HYUNDAI CAP AMER DISC 07/13/2020			2,935,000.000	2,930,206.16	
HYUNDAI CAP AMER DISC 08/05/2020			5,000,000.000	4,995,159.72	
JABIL INC DISC 07/01/2020			3,144,000.000	3,142,000.75	
JPY/USD SPOT OPTION 2020 PUT NOV 20 100.000 ED 112420			-7,759,620.000	-33,366.36	
JPY/USD SPOT OPTION 2020 PUT NOV 20 105.000 ED 112420			7,759,620.000	83,027.94	
MANHATTAN AST FDG DISC 07/20/2020			3,250,000.000	3,249,658.75	

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MATCHPOINT FIN DISC 09/14/2020			3,250,000.000	3,248,050.00
NISSAN MTR ACCEPT DISC 01/29/2021			250,000.000	241,138.89
NISSAN MTR ACCEPT DISC 12/14/2020			822,000.000	797,636.84
NOK/USD SPOT OPTION 2020 PUT DEC 20 009.000 ED 122220			13,495,000.000	174,625.30
SECURITIES LENDING POOL			0.000	0.00
SOCIETE GENERALE DISC 07/01/2020			4,500,000.000	4,499,988.75
SWAP COLLATERAL WITH CIBC			-90,000.000	-90,000.00
SWAP COLLATERAL WITH CITIBANK			-80,000.000	-80,000.00
SWAP COLLATERAL WITH GOLDMAN			40,000.000	40,000.00
U S TREASURY BILL 0.000% 07/02/2020 DD 01/02/20			25,000,000.000	24,999,887.50
U S TREASURY BILL 0.000% 07/16/2020 DD 07/18/19			1,265,000.000	1,259,694.74
U S TREASURY BILL 0.000% 10/08/2020 DD 10/10/19			15,000,000.000	14,994,150.00
U S TREASURY BILL 0.000% 11/12/2020 DD 05/14/20			91,351,000.000	91,301,327.89
USD/EUR SPOT OPTION 2020 CALL NOV 20 001.160 ED 111820			9,235,920.000	86,098.58
USD/EUR SPOT OPTION 2020 CALL NOV 20 001.200 ED 111820			-9,235,920.000	-31,119.97
USD/EUR SPOT OPTION 2020 CALL SEP 20 001.1665 ED 091420			9,235,920.000	28,007.98
USD/EUR SPOT OPTION 2020 CALL SEP 20 001.190 ED 091420			-9,235,920.000	-11,410.65
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>7,264,000.000</b>	<b>6,786,225.29</b>
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,000,000.000	940,154.00
ARBOR REALTY TRUST INC 144A 4.750% 11/01/2022 DD 11/12/19			1,111,000.000	1,011,010.00
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	560,354.94
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,135,000.000	1,147,499.76
REDWOOD TRUST INC 4.750% 08/15/2023 DD 08/18/17			159,000.000	142,073.60
REDWOOD TRUST INC 5.625% 07/15/2024 DD 06/25/18			580,000.000	496,852.61
SUNPOWER CORP 0.875% 06/01/2021 DD 06/11/14			391,000.000	359,720.00
TRIP.COM GROUP LTD 1.000% 07/01/2020 DD 06/24/15			153,000.000	152,426.25
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,125,000.000	1,976,134.13
<b>CONVERTIBLE SECURITIES</b>			<b>214,765.000</b>	<b>13,678,000.54</b>
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			525.000	536,838.75
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,500.000	1,337,875.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	633,080.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,895.000	2,111,693.25
CENTERPOINT ENERGY INC PFD 7.000%			15,800.000	563,692.68
DANAHER CORP PFD 5.000%			745.000	804,093.40
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,317,420.00
DTE ENERGY CO PFD 6.250%			30,650.000	1,300,398.96
NEXTERA ENERGY INC PFD 4.872%			35,100.000	1,703,754.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	1,632,202.50
SOUTHERN CO/THE PFD 6.750%			39,200.000	1,736,952.00

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<b>EQUITY</b>			<b>468,469,152.243</b>	<b>7,374,052,129.38</b>	
1-800-FLOWERS.COM INC			5,682.000	113,753.64	
180 DEGREE CAPITAL CORP			1,493.000	2,597.82	
1ST SOURCE CORP			3,918.000	139,402.44	
3D SYSTEMS CORP			13,300.000	92,967.00	
3I GROUP PLC			21,025.000	216,296.91	
3M CO			51,957.000	8,104,772.43	
4LICENSING CORP			1,848.000	3.70	
51JOB INC ADR			35,269.000	2,531,961.51	
89BIO INC			4,715.000	93,969.95	
A H BELO CORP			1,518.000	2,626.14	
A O SMITH CORP			10,844.000	510,969.28	
A-MARK PRECIOUS METALS INC			3,615.000	68,865.75	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08	
A2 MILK CO LTD/THE			12,891.000	167,548.35	
AAC HOLDINGS INC			7,529.000	301.16	
AAIPHARMA INC COM			13,700.000	0.00	
AAON INC			5,516.000	299,463.64	
AAR CORP			4,314.000	89,170.38	
AARON'S INC			9,668.000	438,927.20	
AARTI INDUSTRIES LTD			102,594.000	1,265,580.18	
ABB LTD			522,343.000	11,758,298.98	
ABBOTT LABORATORIES			174,644.000	15,967,700.92	
ABBVIE INC			178,698.000	17,544,569.64	
ABEONA THERAPEUTICS INC			4,004.000	11,671.66	
ABERCROMBIE & FITCH CO			9,651.000	102,686.64	
ABIOMED INC			3,609.000	871,790.04	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			8,969.000	325,574.70	
ABRAXAS PETROLEUM CORP			807.000	188.35	
ABU DHABI COMMERCIAL BANK PJSC			2,012,353.000	2,711,881.45	
ACACIA RESEARCH CORP			6,194.000	25,333.46	
ACADIA HEALTHCARE CO INC			10,100.000	253,712.00	
ACADIA REALTY TRUST			11,566.000	150,126.68	
ACCELERATE DIAGNOSTICS INC			6,625.000	100,435.00	
ACCENTURE PLC			89,824.000	19,287,009.28	
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	22.97	
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90	

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ACCO BRANDS CORP			15,732.000	111,697.20
ACCOM INC			306.000	0.61
ACCURAY INC			12,285.000	24,938.55
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,706,053.20
ACER THERAPEUTICS INC			800.000	2,744.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			36.000	14.29
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	7,841.60
ACI WORLDWIDE INC			14,539.000	392,407.61
ACLARIS THERAPEUTICS INC			2,529.000	4,096.98
ACM RESEARCH INC			2,402.000	149,788.72
ACMAT CORP			2,100.000	79,800.00
ACME UNITED CORP			238.000	5,345.48
ACORDA THERAPEUTICS INC			7,589.000	5,574.88
ACORN ENERGY INC			2,343.000	523.66
ACS ACTIVIDADES DE CONSTRUCCIO			3,520.000	88,716.28
ACTIVISION BLIZZARD INC			144,921.000	10,999,503.90
ACTUA CORP			8,061.000	0.00
ACURA PHARMACEUTICALS INC			1,951.000	682.85
ACUSHNET HOLDINGS CORP			4,323.000	150,397.17
ADAMAS PHARMACEUTICALS INC			5,852.000	14,981.12
ADAMIS PHARMACEUTICALS CORP			24.000	12.89
ADAMS RESOURCES & ENERGY INC			3,205.000	85,797.85
ADDUS HOMECARE CORP			2,756.000	255,095.36
ADECCO GROUP AG			4,681.000	219,637.23
ADHERA THERAPEUTICS INC			4.000	0.24
ADIDAS AG			1,628.000	427,134.85
ADIANT PLC			12,429.000	204,084.18
ADMA BIOLOGICS INC			12,954.000	37,696.14
ADOBE INC			57,199.000	24,899,296.69
ADTALEM GLOBAL EDUCATION INC			8,576.000	267,142.40
ADTRAN INC			8,038.000	87,855.34
ADVANCE AUTO PARTS INC			74,923.000	10,672,781.35
ADVANCED DISPOSAL SERVICES INC			9,896.000	298,562.32
ADVANCED DRAINAGE SYSTEMS INC			6,657.000	328,855.80
ADVANCED EMISSIONS SOLUTIONS I			347.000	1,682.95
ADVANCED ENERGY INDUSTRIES INC			4,816.000	326,476.64
ADVANCED MICRO DEVICES INC			101,864.000	5,359,065.04
ADVANTA CORP			17,350.000	0.00

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ADVANTECH CO LTD			192,000.000	1,922,960.91	
ADVAXIS INC			537.067	287.87	
ADVERUM BIOTECHNOLOGIES INC			7,586.000	158,395.68	
ADYEN NV			11,070.000	16,107,301.93	
AEGION CORP			4,135.000	65,622.45	
AEHR TEST SYSTEMS			1,984.000	3,868.80	
AENA SME SA			1,295.000	172,646.69	
AEOLUS PHARMACEUTICALS INC			328.000	0.72	
AEON FINANCIAL SERVICE CO LTD			261,000.000	2,842,610.14	
AERIE PHARMACEUTICALS INC			4,756.000	70,198.56	
AEROJET ROCKETDYNE HOLDINGS IN			8,909.000	353,152.76	
AEROVIRONMENT INC			3,742.000	297,975.46	
AES CORP/THE			652,220.000	9,450,667.80	
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61	
AFFYMAX INC			1,106.000	35.39	
AFLAC INC			104,337.000	3,759,262.11	
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	6,674.53	
AFYA LTD			11,433.000	267,989.52	
AG MORTGAGE INVESTMENT TRUST I			4,228.000	13,487.32	
AGEX THERAPEUTICS INC			230.000	217.75	
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00	
AGILENT TECHNOLOGIES INC			37,366.000	3,302,033.42	
AGILYSYS INC			4,400.000	78,936.00	
AGL ENERGY LTD			23,553.000	276,486.90	
AGNC INVESTMENT CORP			36,700.000	473,430.00	
AGREE REALTY CORP			6,768.000	444,725.28	
AIA GROUP LTD HK/01299			2,072,000.000	19,328,632.49	
AIM IMMUNOTECH INC			13.000	32.24	
AIR LIQUIDE SA			68,760.000	9,916,048.75	
AIR PRODUCTS AND CHEMICALS INC			23,864.000	5,762,201.44	
AIR TRANSPORT SERVICES GROUP I			295,881.000	6,589,269.87	
AIRBUS SE			635.000	45,302.48	
AKAMAI TECHNOLOGIES INC			36,731.000	3,933,522.79	
AKBANK T.A.S.			2,826,422.000	2,506,969.00	
AKCEA THERAPEUTICS INC			4,323.000	59,225.10	
AKEBIA THERAPEUTICS INC			15,783.000	214,333.14	
AKERO THERAPEUTICS INC			2,691.000	67,059.72	
AKORN INC			10,639.000	2,978.92	
AKSYS LTD			9,696.000	7.76	

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AKZO NOBEL NV			4,031.000	361,016.29
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	64.33
ALAMO GROUP INC			1,524.000	156,423.36
ALARM.COM HOLDINGS INC			4,595.000	297,801.95
ALASKA AIR GROUP INC			9,839.000	356,762.14
ALASKA COMMUNICATIONS SYSTEMS			3,690.000	10,295.10
ALBANY INTERNATIONAL CORP			4,186.000	245,760.06
ALBEMARLE CORP			20,789.000	1,605,118.69
ALBIREO PHARMA INC			6,120.000	162,118.80
ALCOA CORP			24,212.000	272,142.88
ALCON INC			87,723.000	5,032,581.16
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALDEYRA THERAPEUTICS INC			1,600.000	6,672.00
ALECTOR INC			4,082.000	99,764.08
ALEXANDER & BALDWIN INC			7,087.000	86,390.53
ALEXANDER'S INC			434.000	104,550.60
ALEXANDRIA REAL ESTATE EQUITIE			16,288.000	2,642,728.00
ALEXION PHARMACEUTICALS INC			24,052.000	2,699,596.48
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			98,098.000	21,159,738.60
ALICO INC			1,858.000	57,895.28
ALIGN TECHNOLOGY INC			7,311.000	2,006,430.84
ALITHYA GROUP INC			7,523.833	13,016.23
ALJ REGIONAL HOLDINGS INC			493.000	246.06
ALKERMES PLC			10,300.000	199,871.50
ALLEGHANY CORP			1,459.000	713,655.26
ALLEGHENY TECHNOLOGIES INC			21,176.000	215,783.44
ALLEGIANCE BANCSHARES INC			1,860.000	47,225.40
ALLEGIANCE TRAVEL CO			2,170.000	236,985.70
ALLEGION PLC			7,402.000	756,632.44
ALLETE INC			8,193.000	447,419.73
ALLIANCE DATA SYSTEMS CORP			5,957.000	268,779.84
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			42,857.000	2,050,278.88
ALLIANZ SE			36,459.000	7,442,876.76
ALLIED HEALTHCARE PRODUCTS INC			113.000	1,331.14
ALLIED MOTION TECHNOLOGIES INC			62,350.000	2,200,955.00
ALLIN CORP			7.000	8.47
ALLISON TRANSMISSION HOLDINGS			7,800.000	286,884.00

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ALLSCRIPTS HEALTHCARE SOLUTION			25,123.000	170,082.71
ALLSTATE CORP/THE			52,560.000	5,097,794.40
ALLY FINANCIAL INC			18,200.000	360,906.00
ALNYLAM PHARMACEUTICALS INC			7,258.000	1,074,982.38
ALPHA & OMEGA SEMICONDUCTOR LT			3,995.000	43,465.60
ALPHA TECHNOLOGIES GROUP INC			4,243.000	173.96
ALPHABET INC-CL A			42,792.000	60,681,195.60
ALPHABET INC-CL C			28,974.000	40,957,936.14
ALPHATEC HOLDINGS INC			12,095.000	56,846.50
ALSTOM SA			45,273.000	2,105,631.00
ALTAIR ENGINEERING INC			4,846.000	192,628.50
ALTICE USA INC			15,644.000	352,615.76
ALTIGEN COMMUNICATIONS INC			1,937.000	2,731.17
ALTIMMUNE INC			8,645.666	92,595.09
ALTISOURCE ASSET MANAGEMENT CO			349.000	5,584.00
ALTISOURCE PORTFOLIO SOLUTIONS			2,355.000	34,712.70
ALTRA INDUSTRIAL MOTION CORP			9,328.000	297,190.08
ALTRIA GROUP INC			149,163.000	5,854,647.75
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	12.15
AMADEUS IT GROUP SA			95,000.000	4,948,711.22
AMAG PHARMACEUTICALS INC			9,764.000	74,694.60
AMALGAMATED BANK			3,998.000	50,174.90
AMAZON.COM INC			48,159.000	132,862,012.38
AMB FINANCIAL CORP			627.000	7,837.50
AMBAC FINANCIAL GROUP INC			5,788.000	82,884.16
AMBARELLA INC			4,182.000	191,535.60
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			13,299.000	57,052.71
AMC NETWORKS INC			5,163.000	120,762.57
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			126,374.000	1,290,278.54
AMDOCS LTD			18,785.000	1,143,630.80
AMEDISYS INC			13,942.000	2,768,044.68
AMEN PROPERTIES INC			11.000	6,050.00
AMEREN CORP			46,359.000	3,261,819.24
AMERICA'S CAR-MART INC/TX			1,368.000	120,206.16
AMERICAN AIRLINES GROUP INC			30,210.000	394,844.70
AMERICAN ASSETS TRUST INC			6,051.000	168,459.84

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AMERICAN AXLE & MANUFACTURING			9,039.000	68,696.40	
AMERICAN BILTRITE INC			15.000	3,393.90	
AMERICAN CAMPUS COMMUNITIES IN			2,800.000	97,888.00	
AMERICAN CARESOURCE HOLDINGS I			275.000	2.20	
AMERICAN EAGLE OUTFITTERS INC			20,989.000	228,780.10	
AMERICAN ELECTRIC POWER CO INC			80,015.000	6,372,394.60	
AMERICAN EQUITY INVESTMENT LIF			14,232.000	351,672.72	
AMERICAN EXPRESS CO			52,982.000	5,043,886.40	
AMERICAN FINANCE TRUST INC			11,312.000	89,760.73	
AMERICAN FINANCIAL GROUP INC/O			1,600.000	101,536.00	
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00	
AMERICAN INTERNATIONAL GROUP I			116,908.000	3,645,191.44	
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91	
AMERICAN LOCKER GROUP INC			669.000	0.00	
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00	
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32	
AMERICAN NATIONAL BANKSHARES I			2,846.000	71,263.84	
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.36	
AMERICAN PUBLIC EDUCATION INC			4,003.000	118,488.80	
AMERICAN REALTY INVESTORS INC			633.000	5,583.06	
AMERICAN RENAL ASSOCIATES HOLD			12,865.000	83,879.80	
AMERICAN SHARED HOSPITAL SERVI			682.000	1,459.48	
AMERICAN SKIING CO COM			20,300.000	324.80	
AMERICAN SOFTWARE INC/GA			5,819.000	91,707.44	
AMERICAN STATES WATER CO			5,621.000	441,979.23	
AMERICAN SUPERCONDUCTOR CORP			624.000	5,073.12	
AMERICAN TOWER CORP			47,658.000	12,321,499.32	
AMERICAN VANGUARD CORP			2,803.000	38,569.28	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			28,105.000	3,615,989.30	
AMERICAN WOODMARK CORP			2,001.000	151,375.65	
AMERIPRISE FINANCIAL INC			16,120.000	2,418,644.80	
AMERIS BANCORP			9,260.000	218,443.40	
AMERISAFE INC			2,499.000	152,838.84	
AMERISERV FINANCIAL INC			3,877.000	11,863.62	
AMERISOURCEBERGEN CORP			11,918.000	1,200,976.86	
AMES NATIONAL CORP			548.000	10,817.52	
AMETEK INC			76,091.000	6,800,252.67	
AMGEN INC			67,998.000	16,038,008.28	



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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMICUS THERAPEUTICS INC			40,825.000	615,641.00	
AMISTAR CORP			962.000	0.19	
AMKOR TECHNOLOGY INC			17,638.000	217,123.78	
AMN HEALTHCARE SERVICES INC			6,931.000	313,558.44	
AMNEAL PHARMACEUTICALS INC			27,000.000	128,520.00	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,316.000	4,040.12	
AMPHASTAR PHARMACEUTICALS INC			7,854.000	176,400.84	
AMPHENOL CORP			28,436.000	2,724,453.16	
AMREP CORP			962.000	4,338.62	
AMTECH SYSTEMS INC			1,548.000	7,538.76	
AMUNDI SA			1,190.000	93,157.43	
ANACOMP INC			3.000	1.50	
ANALOG DEVICES INC			38,173.000	4,681,536.72	
ANAPTYSBIO INC			3,774.000	84,311.16	
ANC RENTAL CORP			1,750.000	0.18	
ANDERSONS INC/THE			4,352.000	59,883.52	
ANDREA ELECTRONICS CORP			4,974.000	136.79	
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			4,992.000	50,768.64	
ANGLO AMERICAN PLC			425,476.000	9,827,775.02	
ANI PHARMACEUTICALS INC			1,894.000	61,251.96	
ANIKA THERAPEUTICS INC			2,541.000	95,871.93	
ANIXA BIOSCIENCES INC			1,424.000	4,357.44	
ANNALY CAPITAL MANAGEMENT INC			117,271.000	769,297.76	
ANSYS INC			10,809.000	3,153,309.57	
ANTA SPORTS PRODUCTS LTD HK/02020			902,000.000	7,960,415.18	
ANTERIX INC			3,254.000	147,536.36	
ANTERO RESOURCES CORP			20,272.000	51,490.88	
ANTHEM INC			21,539.000	5,664,326.22	
ANTHERA PHARMACEUTICALS INC			425.000	11.22	
ANTHRACITE CAPITAL INC			6,549.000	6.55	
ANTOFAGASTA PLC			264,603.000	3,065,421.95	
ANWORTH MORTGAGE ASSET CORP			20,388.000	34,659.60	
AON PLC			93,582.000	18,023,893.20	
AP THAILAND PCL			25,919,700.000	4,947,867.92	
APACHE CORP			30,295.000	408,982.50	

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APARTMENT INVESTMENT AND MANAG			16,848.000	634,158.72
APEX GLOBAL BRANDS INC			982.000	1,099.84
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,200.000	96,768.00
APOLLO COMMERCIAL REAL ESTATE			22,230.000	218,076.30
APOLLO ENDOSURGERY INC			17,783.000	28,808.46
APOLLO GLOBAL MANAGEMENT INC			34,619.000	1,728,180.48
APOLLO INVESTMENT CORP			9,051.000	86,618.07
APOLLO MEDICAL HOLDINGS INC			4,993.000	82,384.50
APPFOLIO INC			2,509.000	408,239.39
APPIAN CORP			3,998.000	204,897.50
APPLE HOSPITALITY REIT INC			26,806.000	258,945.96
APPLE INC			426,517.000	155,593,401.60
APPLIED ENERGETICS INC			7,099.000	2,076.46
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,157.000	384,135.23
APPLIED MATERIALS INC			150,723.000	9,111,205.35
APPLIED OPTOELECTRONICS INC			2,079.000	22,598.73
APPLIED THERAPEUTICS INC			1,733.000	62,647.95
APPLIEDTHEORY CORP			5,601.000	0.56
APPROACH RESOURCES INC			3,622.000	186.53
APREA THERAPEUTICS INC			2,402.000	93,149.56
APTARGROUP INC			2,900.000	324,742.00
APTEVO THERAPEUTICS INC			260.000	2,171.00
APTIV PLC			26,225.000	2,043,452.00
APYX MEDICAL CORP			2,756.000	15,295.80
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARADIGM CORP			102.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			5,853.000	68,128.92
ARBOR REALTY TRUST INC			16,837.000	155,573.88
ARC DOCUMENT SOLUTIONS INC			4,936.000	4,936.00
ARCBEST CORP			3,445.000	91,326.95
ARCH CAPITAL GROUP LTD			29,711.000	851,220.15
ARCH RESOURCES INC			2,301.000	65,371.41
ARCHER-DANIELS-MIDLAND CO			64,072.000	2,556,472.80
ARCO PLATFORM LTD			6,528.000	283,837.44
ARCOS DORADOS HOLDINGS INC			24,640.000	103,241.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCOSA INC			7,371.000	311,056.20
ARCTURUS THERAPEUTICS HOLDINGS			6,320.000	295,396.80
ARCUS BIOSCIENCES INC			6,738.000	166,698.12
ARDELYX INC			3,898.000	26,974.16
ARDMORE SHIPPING CORP			13,672.000	59,336.48
ARENA PHARMACEUTICALS INC			6,995.000	440,335.25
ARES COMMERCIAL REAL ESTATE CO			2,585.000	23,575.20
ARGAN INC			2,451.000	116,128.38
ARGO GROUP INTERNATIONAL HOLDI			6,569.000	228,798.27
ARISTA NETWORKS INC			4,314.000	906,069.42
ARK RESTAURANTS CORP			940.000	11,656.00
ARKEMA SA			79,356.000	7,588,416.79
ARLINGTON ASSET INVESTMENT COR			776.000	2,304.72
ARLO TECHNOLOGIES INC			8,557.000	22,077.06
ARMADA HOFFLER PROPERTIES INC			3,916.000	38,964.20
ARMOUR RESIDENTIAL REIT INC			5,266.000	49,447.74
ARROW FINANCIAL CORP			3,711.630	110,346.76
ARROW RESOURCES DEVELOPMENT IN			2,800.000	3.36
ARROWHEAD PHARMACEUTICALS INC			13,065.000	564,277.35
ARTESIAN RESOURCES CORP			2,823.000	102,446.67
ARTHUR J GALLAGHER & CO			15,220.000	1,483,797.80
ARTISAN PARTNERS ASSET MANAGEM			5,970.000	194,025.00
ASBURY AUTOMOTIVE GROUP INC			4,880.000	377,370.40
ASCENA RETAIL GROUP INC			1,023.000	1,493.58
ASCENDIS PHARMA A/S ADR			38,630.000	5,713,377.00
ASFG INC			44.000	0.00
ASGN INC			6,626.000	441,821.68
ASHFORD INC			149.507	1,517.49
ASHLAND GLOBAL HOLDINGS INC			1,700.000	117,470.00
ASML HOLDING NV			29,693.000	10,902,014.63
ASOS PLC			255,250.000	10,795,693.58
ASPEN AEROGELS INC			213,355.000	1,403,875.90
ASPEN GROUP INC/CO			333,782.000	3,020,727.10
ASSEMBLY BIOSCIENCES INC			7,029.000	163,916.28
ASSERTIO HOLDINGS INC			8,675.000	7,434.48
ASSICURAZIONI GENERALI SPA			360,500.000	5,453,943.40
ASSOCIATED BRITISH FOODS PLC			7,197.000	170,293.54
ASSOCIATED CAPITAL GROUP INC			1,833.000	67,252.77
ASSURANT INC			4,788.000	494,552.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSURED GUARANTY LTD			53,317.000	1,301,467.97
ASTA FUNDING INC			168.000	2,172.24
ASTEC INDUSTRIES INC			3,739.000	173,153.09
ASTELLAS PHARMA INC			354,300.000	5,909,652.31
ASTRAZENECA PLC			136,559.000	14,208,947.01
ASTRONICS CORP			5,176.000	51,120.00
ASTRONOVA INC			8,337.000	66,362.52
ASTROTECH CORP			96.000	273.60
ASURE SOFTWARE INC			1,433.000	9,214.19
AT&T INC			674,104.000	20,378,163.92
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			33,300.000	485,181.00
ATHENEX INC			1,650.000	22,704.00
ATKORE INTERNATIONAL GROUP INC			6,001.000	164,127.35
ATLANTIC AMERICAN CORP			8,565.000	13,960.95
ATLANTIC UNION BANKSHARES CORP			10,839.000	251,031.24
ATLANTICUS HOLDINGS CORP			1,528.000	15,799.52
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			2,959.000	127,325.77
ATLAS COPCO AB			6,042.000	255,904.56
ATLAS CORP			28,968.000	220,156.80
ATLASSIAN CORP PLC			4,500.000	811,215.00
ATMOS ENERGY CORP			24,569.000	2,446,581.02
ATN INTERNATIONAL INC			1,750.000	105,997.50
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			64,912.000	5,533,558.78
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,367.000	71,649.76
ATRICURE INC			7,201.000	323,684.95
ATRION CORP			170.000	108,291.70
AU SMALL FINANCE BANK LTD			200,450.000	1,442,902.80
AUDICODES LTD			3,578.000	113,744.62
AURIZON HOLDINGS LTD			61,467.000	208,214.54
AUROBINDO PHARMA LTD			449,230.000	4,591,437.96
AUTO TRADER GROUP PLC			16,799.000	109,264.04
AUTODESK INC			17,594.000	4,208,308.86
AUTOMATIC DATA PROCESSING INC			34,496.000	5,136,109.44
AUTOWEB INC			874.000	1,127.46
AUTOZONE INC			3,115.000	3,514,093.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			17,192.000	2,658,570.88
AVANOS MEDICAL INC			8,190.000	240,704.10
AVAX TECHNOLOGIES INC			1,969.000	3.54
AVAYA HOLDINGS CORP			15,508.000	191,678.88
AVERY DENNISON CORP			11,386.000	1,299,028.74
AVEVA GROUP PLC			277,000.000	14,005,328.30
AVIAT NETWORKS INC			949.000	17,319.25
AVID BIOSERVICES INC			532.000	3,492.58
AVID TECHNOLOGY INC			4,099.000	29,799.73
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			7,832.000	179,274.48
AVISTA CORP			9,630.000	350,435.70
AVIVA PLC			1,317,261.000	4,453,134.65
AVROBIO INC			2,882.000	50,290.90
AWARE INC/MA			4,695.000	15,399.60
AXA SA			19,057.000	398,368.83
AXALTA COATING SYSTEMS LTD			12,700.000	286,385.00
AXCELIS TECHNOLOGIES INC			7,466.000	207,928.10
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			6,500.000	263,640.00
AXOGEN INC			6,794.000	62,776.56
AXONICS MODULATION TECHNOLOGIE			82,833.000	2,908,266.63
AXOS FINANCIAL INC			8,952.000	197,660.16
AXSOME THERAPEUTICS INC			3,599.000	296,125.72
AXT INC			4,971.000	23,661.96
AZZ INC			2,967.000	101,827.44
B RILEY FINANCIAL INC			1,708.000	37,166.08
B&G FOODS INC			8,982.000	218,981.16
B3 SA - BRASIL BOLSA BALCAO			206,624.000	2,095,667.41
BABCOCK & WILCOX ENTERPRISES I			4,193.000	9,560.04
BABCOCK INTERNATIONAL GROUP PL			835,000.000	3,200,414.05
BADGER METER INC			3,696.000	232,552.32
BADGER PAPER MILLS INC			2,800.000	42.84
BAE SYSTEMS PLC			1,280,000.000	7,645,299.71
BAIDU INC ADR			32,168.000	3,856,621.52
BAKER HUGHES CO			70,374.000	1,083,055.86
BALCHEM CORP			4,264.000	404,483.04

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALL CORP			34,170.000	2,374,473.30
BALLANTYNE STRONG INC			820.000	1,344.80
BANC OF CALIFORNIA INC			4,212.000	45,615.96
BANCA TRANSILVANIA SA			3,381,833.000	1,671,649.36
BANCFIRST CORP			2,924.000	118,626.68
BANCO BILBAO VIZCAYA ARGENTARI			103,636.000	356,645.84
BANCO LATINOAMERICANO DE COMER			4,613.000	53,049.50
BANCORP INC/THE			1,644.000	16,111.20
BANCORPSOUTH BANK			12,656.000	287,797.44
BANDWIDTH INC			2,106.000	267,462.00
BANGKOK BANK PCL			938,100.000	3,247,648.58
BANK CENTRAL ASIA TBK PT			6,400,000.000	12,757,528.96
BANK FIRST CORP			2,051.000	131,469.10
BANK LEUMI LE-ISRAEL BM			41,581.000	207,968.08
BANK MANDIRI PERSERO TBK PT			9,155,400.000	3,172,527.37
BANK OF AMERICA CORP			799,522.000	18,988,647.50
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			4,450.000	273,274.50
BANK OF MARIN BANCORP			2,154.000	71,792.82
BANK OF NEW YORK MELLON CORP/T			95,280.000	3,682,572.00
BANK OF NOVA SCOTIA			121,100.000	4,995,152.72
BANK OF NT BUTTERFIELD & SON L			6,330.000	154,388.70
BANK OF SOUTH CAROLINA CORP			1,687.000	28,324.73
BANK RAKYAT INDONESIA PERSERO			8,013,700.000	1,699,802.90
BANK7 CORP			5,861.000	63,621.16
BANKFINANCIAL CORP			2,482.000	20,848.80
BANKINTER SA			184,925.000	881,680.19
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKWELL FINANCIAL GROUP INC			4,228.000	67,225.20
BANNER CORP			5,625.000	213,750.00
BAR HARBOR BANKSHARES			2,464.000	55,168.96
BARNES & NOBLE EDUCATION INC			3,000.000	4,800.00
BARNES GROUP INC			7,642.000	302,317.52
BARNWELL INDUSTRIES INC			1,786.000	1,615.26
BARRATT DEVELOPMENTS PLC			745,300.000	4,566,706.80
BARRETT BUSINESS SERVICES INC			3,002.000	159,496.26
BASIC ENERGY SERVICES INC			10.000	1.90
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	16.50
BASSETT FURNITURE INDUSTRIES I			1,810.000	13,303.50

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BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,005.000	8,320.75
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			52,309.000	4,503,804.90
BB LIQUIDATING INC			31,721.000	82.47
BBQ HOLDINGS INC			2,667.000	8,734.43
BBX CAPITAL CORP			105.000	266.70
BCB BANCORP INC			1,137.000	10,551.36
BEACON ROOFING SUPPLY INC			9,114.000	240,336.18
BEARD CO/THE			1,181.000	4.02
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	1,093.50
BEAZER HOMES USA INC			545.000	5,488.15
BEBE STORES INC			399.000	1,424.43
BECTON DICKINSON AND CO			23,668.000	5,663,042.36
BED BATH & BEYOND INC			13,587.000	144,022.20
BEIERSDORF AG			82,615.000	9,380,971.67
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,717,000.000	5,737,770.05
BEL FUSE INC			6,849.000	72,043.71
BELDEN INC			4,822.000	156,956.10
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,092.000	63,904.60
BELLICUM PHARMACEUTICALS INC			490.800	3,646.64
BENCHMARK ELECTRONICS INC			6,186.000	133,617.60
BENEFIT ONE INC			4,600.000	92,311.26
BENEFITFOCUS INC			4,577.000	49,248.52
BERKELEY GROUP HOLDINGS PLC			2,513.000	129,325.87
BERKSHIRE BANCORP INC/NY			2,213.000	18,633.46
BERKSHIRE HATHAWAY INC			263,763.000	47,084,333.13
BERRY GLOBAL GROUP INC			7,900.000	350,128.00
BEST BUY CO INC			30,544.000	2,665,574.88
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.09
BEYOND AIR INC			9,608.000	69,658.00
BEYONDSRING INC			4,455.000	67,181.40
BGC PARTNERS INC			34,332.000	94,069.68
BHP GROUP LTD			7,225.000	178,183.45
BHP GROUP PLC			14,394.000	294,238.79
BICOASTAL COMMUNICATIONS INC			16.000	0.00

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BID CORP LTD			98,940.000	1,614,359.14
BIG 5 SPORTING GOODS CORP			909.000	1,763.46
BIG LOTS INC			6,373.000	267,666.00
BIGLARI HOLDINGS INC			486.000	45,229.16
BIM BIRLESIK MAGAZALAR AS			309,675.000	3,072,015.76
BIO-RAD LABORATORIES INC			10,006.000	4,517,608.94
BIO-TECHNE CORP			1,718.000	453,672.26
BIOANALYTICAL SYSTEMS INC			812.000	4,124.96
BIOCRYS T PHARMACEUTICALS INC			6,005.000	28,613.83
BIODELIVERY SCIENCES INTERNATI			9,126.000	39,789.36
BIOGEN INC			22,965.000	6,144,285.75
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	475.04
BIOLIFE SOLUTIONS INC			7,041.000	114,979.53
BIOMARIN PHARMACEUTICAL INC			17,377.000	2,143,279.18
BIOPURE CORP			374.000	4.49
BIOSIG TECHNOLOGIES INC			6,149.000	44,272.80
BIOSPECIFICS TECHNOLOGIES CORP			2,963.000	181,572.64
BIOSTAGE INC			68.000	176.80
BIOTELEMETRY INC			7,305.000	330,112.95
BIOXCEL THERAPEUTICS INC			5,163.000	273,690.63
BIRKS GROUP INC			432.000	336.87
BJ'S RESTAURANTS INC			3,989.000	83,529.66
BJ'S WHOLESALE CLUB HOLDINGS I			48,760.000	1,817,285.20
BK BRASIL OPERACAO E ASSESSORI			454,191.000	938,855.52
BK TECHNOLOGIES CORP			1,135.000	3,847.65
BKF CAPITAL GROUP INC			18.000	128.16
BLACK HILLS CORP			7,896.000	447,387.36
BLACKBAUD INC			6,915.000	394,708.20
BLACKLINE INC			6,298.000	522,167.18
BLACKROCK EMERGING MARKETS SMALL CAP			611,078.526	7,188,378.24
BLACKROCK INC			13,849.000	7,535,102.41
BLACKROCK MSCI CANADA SMALL CAP			175,681.454	2,202,086.21
BLACKROCK MSCI EAFE SMALL CAP			1,564,773.183	23,952,322.67
BLACKROCK TCP CAPITAL CORP			943.000	8,619.02
BLACKSTONE GROUP INC/THE			6,500.000	368,290.00
BLACKSTONE MORTGAGE TRUST INC			17,447.000	420,298.23
BLONDER TONGUE LABORATORIES IN			2,737.000	1,970.64
BLOOMIN' BRANDS INC			12,595.000	134,262.70



## Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLUCORA INC			3,913.000	44,686.46
BLUE PRISM GROUP PLC			137,679.000	1,934,220.88
BLUE RIVER BANCSHARES INC			962.000	0.10
BLUEPRINT MEDICINES CORP			7,827.000	610,506.00
BLUEROCK RESIDENTIAL GROWTH RE			5,902.000	47,688.16
BMC INDS INC MINN COM			26,300.000	21.04
BMC STOCK HOLDINGS INC			7,652.000	192,371.28
BNCCORP INC			818.000	17,587.00
BNP PARIBAS SA			160,955.000	6,394,068.64
BNS HOLDING INC			94.000	14.10
BOC HONG KONG HOLDINGS LTD HK/02388			55,000.000	174,925.33
BOEING CO/THE			43,032.000	7,887,765.60
BOINGO WIRELESS INC			8,614.000	114,738.48
BOISE CASCADE CO			5,654.000	212,646.94
BOK FINANCIAL CORP			236.000	13,319.84
BOLIDEN AB			274,100.000	6,237,134.59
BOLSA MEXICANA DE VALORES SAB			437,372.000	815,234.00
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	16.27
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	5.25
BOOKING HOLDINGS INC			4,286.000	6,824,769.24
BOOT BARN HOLDINGS INC			3,476.000	74,942.56
BOOZ ALLEN HAMILTON HOLDING CO			7,600.000	591,204.00
BORGWARNER INC			35,488.000	1,252,726.40
BOSTON PRIVATE FINANCIAL HOLDI			10,215.000	70,279.20
BOSTON PROPERTIES INC			25,398.000	2,295,471.24
BOSTON SCIENTIFIC CORP			229,188.000	8,046,790.68
BOTTOMLINE TECHNOLOGIES DE INC			5,091.000	258,470.07
BOWL AMERICA INC			3,856.000	35,282.40
BOX INC			17,878.000	371,147.28
BOYD GAMING CORP			12,101.000	252,910.90
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.08
BP FLY CORP			2,067.000	16.74
BP MIDSTREAM PARTNERS LP			210,976.000	2,419,894.72
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			6,789.000	317,860.98
BRAEMAR HOTELS & RESORTS INC			13,509.000	38,635.74

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BRAMBLES LTD			31,955.000	239,151.06	
BRANDYWINE REALTY TRUST			22,188.000	241,627.32	
BRICKELL BIOTECH INC			51.000	51.00	
BRIDGFORD FOODS CORP			3,162.000	52,362.72	
BRIGGS & STRATTON CORP			6,478.000	8,486.18	
BRIGHTCOVE INC			6,001.000	47,287.88	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRINK'S CO/THE			6,041.000	274,925.91	
BRINKER INTERNATIONAL INC			4,545.000	109,080.00	
BRISTOL-MYERS SQUIBB CO			442,028.000	25,991,246.40	
BRISTOW GROUP INC			629.000	8,761.97	
BRITISH AMERICAN TOBACCO PLC			7,466.000	286,389.81	
BRIXMOR PROPERTY GROUP INC			9,500.000	121,790.00	
BROADCOM INC			43,530.000	13,738,503.30	
BROADRIDGE FINANCIAL SOLUTIONS			17,850.000	2,252,491.50	
BROOKDALE SENIOR LIVING INC			25,400.000	74,930.00	
BROOKFIELD ASSET MANAGEMENT IN			280,208.000	9,218,843.20	
BROOKFIELD PROPERTY REIT INC			10,193.000	101,522.28	
BROOKLINE BANCORP INC			14,931.000	150,504.48	
BROOKS AUTOMATION INC			9,385.000	415,192.40	
BROTHER INDUSTRIES LTD			7,400.000	133,204.80	
BROWN-FORMAN CORP			30,101.000	1,916,229.66	
BRT APARTMENTS CORP			4,089.000	44,242.98	
BRYN MAWR BANK CORP			2,585.000	71,501.10	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	2,207.42	
BT GROUP PLC			67,655.000	95,339.56	
BUCKLE INC/THE			4,986.000	78,180.48	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,699,151.01	
BUILDERS FIRSTSOURCE INC			14,755.000	305,428.50	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BURLINGTON STORES INC			3,929.000	773,737.97	
BUTLER INTERNATIONAL INC			4,024.000	22.13	
C&F FINANCIAL CORP			1,079.000	35,876.75	
CABOT CORP			7,538.000	279,282.90	
CABOT OIL & GAS CORP			82,606.000	1,419,171.08	
CACHE INC			3,062.000	12.25	
CACI INTERNATIONAL INC			1,000.000	216,880.00	
CACTUS INC			7,293.000	150,454.59	

## Asset Detail

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CADENCE BANCORP			15,159.000	134,308.74	
CADENCE DESIGN SYSTEMS INC			45,796.000	4,394,584.16	
CADIZ INC			10,164.000	103,266.24	
CAE INC			549,509.000	8,884,132.29	
CAESARSTONE LTD			3,998.000	47,376.30	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAI INTERNATIONAL INC			4,183.000	69,688.78	
CAL DIVE INTERNATIONAL INC			9,001.000	6.30	
CAL-MAINE FOODS INC			5,008.000	222,755.84	
CALAMP CORP			8,852.000	70,904.52	
CALAVO GROWERS INC			2,114.000	132,991.74	
CALERES INC			6,166.000	51,424.44	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25	
CALIFORNIA FIRST NATIONAL BANC			2,628.000	40,077.00	
CALIFORNIA RESOURCES CORP			3,500.000	4,270.00	
CALIFORNIA WATER SERVICE GROUP			7,074.000	337,429.80	
CALITHERA BIOSCIENCES INC			400.000	2,112.00	
CALIX INC			4,307.000	64,174.30	
CALLAWAY GOLF CO			11,538.000	202,030.38	
CALLON PETROLEUM CO			10,962.000	12,606.30	
CALMARE THERAPEUTICS INC			1,369.000	88.99	
CALYXT INC			6,758.000	33,316.94	
CAMBEX CORP			5,237.000	37.71	
CAMBRIDGE BANCORP			989.000	57,994.96	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			3,124.000	107,902.96	
CAMDEN PROPERTY TRUST			2,600.000	237,172.00	
CAMPBELL SOUP CO			17,182.000	852,742.66	
CANADIAN SOLAR INC			5,408.000	104,212.16	
CANADIAN TIRE CORP LTD CL A			91,900.000	7,937,676.95	
CANNAE HOLDINGS INC			179,737.000	7,387,190.70	
CANO PETROLEUM INC			3,018.000	0.00	
CANTEL MEDICAL CORP			3,895.000	172,275.85	
CANTERBURY PARK HOLDING CORP			686.000	7,374.50	
CAPGEMINI SE			30,389.000	3,479,696.78	
CAPITAL CITY BANK GROUP INC			1,615.000	33,834.25	
CAPITAL ONE FINANCIAL CORP			53,560.000	3,352,320.40	
CAPITAL SENIOR LIVING CORP			6,955.000	4,938.05	
CAPITEC BANK HOLDINGS LTD			36,165.000	1,787,331.54	

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			18,618.000	204,984.18
CAPRI HOLDINGS LTD			18,063.000	282,324.69
CAPRICOR THERAPEUTICS INC			15,276.000	70,269.60
CAPSTEAD MORTGAGE CORP			14,511.000	79,665.39
CAPSTONE TURBINE CORP			104.000	314.08
CARA THERAPEUTICS INC			6,951.000	118,862.10
CARBO CERAMICS INC			9,118.000	139.24
CARDIFF ONCOLOGY INC			56.499	283.06
CARDINAL HEALTH INC			26,036.000	1,358,818.84
CARDIOVASCULAR SYSTEMS INC			8,150.000	257,132.50
CARDLYTICS INC			3,141.000	219,807.18
CARDTRONICS PLC			4,828.000	115,775.44
CAREDX INC			93,020.000	3,295,698.60
CARETRUST REIT INC			12,379.000	212,423.64
CARGURUS INC			10,390.000	263,386.50
CARLSBERG AS			55,021.000	7,268,199.52
CARMAX INC			13,063.000	1,169,791.65
CARNIVAL CORP			80,814.000	1,326,965.88
CARPENTER TECHNOLOGY CORP			7,437.000	180,570.36
CARRIER GLOBAL CORP			65,352.000	1,452,121.44
CARS.COM INC			7,224.000	41,610.24
CASELLA WASTE SYSTEMS INC			5,797.000	302,139.64
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			24,404.000	61,010.00
CASS INFORMATION SYSTEMS INC			1,481.000	57,803.43
CASSAVA SCIENCES INC			682.000	2,100.56
CASTLE BIOSCIENCES INC			62,185.000	2,343,752.65
CATABASIS PHARMACEUTICALS INC			11,902.000	76,529.86
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			12,540.000	73,609.80
CATALYST PHARMACEUTICALS INC			24,827.000	114,700.74
CATASYS INC			4,316.000	106,777.84
CATCHER TECHNOLOGY CO LTD			85,000.000	639,563.45
CATCHER TECHNOLOGY CO LTD GDR			96,200.000	3,617,120.00
CATCHMARK TIMBER TRUST INC			6,046.000	53,507.10
CATERPILLAR INC			49,587.000	6,272,755.50
CATHAY GENERAL BANCORP			10,431.000	274,335.30
CATO CORP/THE			5,453.000	44,605.54

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,256.000	242,219.60
CBIZ INC			15,322.000	367,268.34
CBL & ASSOCIATES PROPERTIES IN			62,992.000	17,171.62
CBOE GLOBAL MARKETS INC			8,807.000	821,516.96
CBRE GROUP INC			48,258.000	2,182,226.76
CBTX INC			2,423.000	50,883.00
CCUR HOLDINGS INC			1,052.000	3,366.40
CD PROJEKT SA			28,205.000	2,815,758.35
CDW CORP/DE			16,790.000	1,950,662.20
CECO ENVIRONMENTAL CORP			1,333.000	8,784.47
CEDAR REALTY TRUST INC			25,636.000	25,379.64
CEL-SCI CORP			27.000	402.84
CELADON GROUP INC			3,024.000	30.36
CELANESE CORP			14,908.000	1,287,156.72
CELCUITY INC			5,957.000	41,282.01
CELLDEX THERAPEUTICS INC			136.000	1,768.00
CELLNEX TELECOM SA			386,163.000	23,524,917.12
CELLULAR BIOMEDICINE GROUP INC			8,105.000	121,007.65
CELSIUS HOLDINGS INC			95,067.000	1,118,938.59
GENOVUS ENERGY INC			40,600.000	189,287.81
CENTENE CORP			61,877.000	3,932,283.35
CENTERPOINT ENERGY INC			66,121.000	1,234,479.07
CENTOGENE NV			3,363.000	76,945.44
CENTRAL GARDEN & PET CO			5,163.000	174,457.77
CENTRAL PACIFIC FINANCIAL CORP			1,858.000	29,783.74
CENTRIC BRANDS LLC			39.000	2.69
CENTRUS ENERGY CORP			396.000	3,975.84
CENTURY ALUMINUM CO			1,167.000	8,320.71
CENTURY BANCORP INC/MA			1,623.000	126,139.56
CENTURY CASINOS INC			269.000	1,116.35
CENTURY COMMUNITIES INC			2,524.000	77,385.84
CENTURYLINK INC			160,229.000	1,607,096.87
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERENCE INC			32,412.000	1,323,706.08
CERNER CORP			39,306.000	2,694,426.30
CERUS CORP			32,373.000	213,661.80
CEVA INC			2,513.000	94,036.46

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEZ AS			196,994.000	4,202,095.71
CF INDUSTRIES HOLDINGS INC			31,160.000	876,842.40
CH ROBINSON WORLDWIDE INC			22,367.000	1,768,335.02
CHALEASE HOLDING CO LTD			526,240.000	2,229,490.42
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	55.00
CHAMPIONS ONCOLOGY INC			4,352.000	41,605.12
CHAMPIONX CORP			8,100.000	79,056.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	758.47
CHARLES SCHWAB CORP/THE			152,911.000	5,159,217.14
CHART INDUSTRIES INC			40,205.000	1,949,540.45
CHARTER COMMUNICATIONS INC			29,452.000	15,021,698.08
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHASE CORP			1,666.000	170,765.00
CHATHAM LODGING TRUST			6,347.000	38,843.64
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			12,646.000	1,358,559.78
CHEESECAKE FACTORY INC/THE			5,352.000	122,667.84
CHEMBIO DIAGNOSTICS INC			12,295.000	39,958.75
CHEMED CORP			300.000	135,321.00
CHEMOCENTRYX INC			5,061.000	291,209.94
CHENIERE ENERGY INC			98,580.000	4,763,385.60
CHENIERE ENERGY PARTNERS LP			20,549.000	718,804.02
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,684.37
CHESAPEAKE UTILITIES CORP			2,971.000	249,564.00
CHESTER BANCORP INC			84.000	1,243.20
CHEVRON CORP			195,290.000	17,425,726.70
CHICAGO RIVET & MACHINE CO			213.000	4,430.40
CHICO'S FAS INC			18,490.000	25,516.20
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,381.000	126,517.02
CHIMERA INVESTMENT CORP			22,674.000	217,897.14
CHIMERIX INC			2,464.000	7,638.40
CHINA BIOLOGIC PRODUCTS HOLDIN			3,342.000	341,485.56
CHINA CGAME INC			1,663.000	6.65
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	4,844,596.10
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,840,253.14
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			5,449,000.000	6,418,900.82

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	6,504,780.99
CHINA MOBILE LTD HK/00941			1,915,800.000	12,927,809.31
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	5,985,087.30
CHINA RESOURCES POWER HOLDINGS HK/00836			4,682,000.000	5,503,295.92
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	5,799,583.23
CHIPOTLE MEXICAN GRILL INC			2,704.000	2,845,581.44
CHRISTOPHER & BANKS CORP			3,462.000	657.78
CHUBB LTD			113,578.000	14,381,246.36
CHUGAI PHARMACEUTICAL CO LTD			3,600.000	192,371.50
CHURCH & DWIGHT CO INC			40,645.000	3,141,858.50
CHURCHILL DOWNS INC			4,115.000	547,912.25
CHUY'S HOLDINGS INC			1,914.000	28,480.32
CI FINANCIAL INC			19,200.000	243,453.75
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			3,151.000	113,426.41
CIE FINANCIERE RICHEMONT SA ADR			740,179.000	4,714,940.23
CIE GENERALE DES ETABLISSEMENT			1,141.000	118,335.02
CIGNA CORP			41,240.000	7,738,686.00
CIM COMMERCIAL TRUST CORP			596.000	6,424.88
CIMAREX ENERGY CO			740.000	20,342.60
CIMPRESS PLC			3,536.000	269,938.24
CINCINNATI BELL INC			5,402.000	80,219.70
CINCINNATI FINANCIAL CORP			33,066.000	2,117,215.98
CINEMARK HOLDINGS INC			12,875.000	148,706.25
CINTAS CORP			12,466.000	3,320,443.76
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	20.62
CIRCOR INTERNATIONAL INC			2,127.000	54,195.96
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			8,678.000	536,126.84
CISCO SYSTEMS INC			448,590.000	20,922,237.60
CITI TRENDS INC			3,399.000	68,727.78
CITIGROUP INC			247,490.000	12,646,739.00
CITIZENS & NORTHERN CORP			568.000	11,729.20
CITIZENS COMMUNITY BANCORP INC			106.000	727.16
CITIZENS FINANCIAL GROUP INC			52,752.000	1,331,460.48
CITIZENS INC/TX			4,231.000	25,343.69
CITRIX SYSTEMS INC			21,638.000	3,200,476.58

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITY BANK/LYNNWOOD WA			1,072.000	9.65	
CITY HOLDING CO			2,522.000	164,358.74	
CITY OFFICE REIT INC			9,263.000	93,185.78	
CIVEO CORP			6,656.000	4,103.43	
CK ASSET HOLDINGS LTD HK/01113			57,500.000	342,754.29	
CK HUTCHISON HOLDINGS LTD HK/00001			26,500.000	170,273.99	
CLARUS CORP			2,006.000	23,229.48	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			10,944.000	24,295.68	
CLEARFIELD INC			2,988.000	41,712.48	
CLEARSIDE BIOMEDICAL INC			2,966.000	5,576.08	
CLEARSTORY SYSTEMS INC			219.000	0.02	
CLEARWATER PAPER CORP			2,923.000	105,607.99	
CLEARWAY ENERGY INC			13,842.000	314,295.47	
CLEVELAND BIOLABS INC			52.000	133.64	
CLICKS GROUP LTD			170,927.000	2,069,421.80	
CLOROX CO/THE			27,933.000	6,127,662.21	
CLOUD PEAK ENERGY INC			6,172.000	0.00	
CLOUDERA INC			33,698.000	428,638.56	
CLOVIS ONCOLOGY INC			6,652.000	44,901.00	
CLP HOLDINGS LTD HK/00002			16,000.000	156,894.11	
CLST HOLDINGS INC			3,920.000	305.76	
CME GROUP INC			40,097.000	6,517,366.38	
CMS ENERGY CORP			62,251.000	3,636,703.42	
CMTSU LIQUIDATION INC			7,875.000	7.87	
CNB FINANCIAL CORP/PA			480.000	8,606.40	
CNO FINANCIAL GROUP INC			27,976.000	435,586.32	
CNX RESOURCES CORP			17,688.000	153,001.20	
COCA-COLA CO/THE			384,722.000	17,189,378.96	
COCA-COLA CONSOLIDATED INC			1,074.000	246,150.06	
COCA-COLA EUROPEAN PARTNERS PL			176,974.000	6,698,493.33	
COCA-COLA HBC AG			17,813.000	446,357.58	
COCHLEAR LTD			87,000.000	11,316,812.54	
CODEXIS INC			6,483.000	73,906.20	
CODORUS VALLEY BANCORP INC			2,196.000	30,370.68	
COEUR MINING INC			31,342.000	159,217.36	
COGENT COMMUNICATIONS HOLDINGS			5,152.000	398,558.72	
COGNA EDUCACAO			7,600,000.000	9,259,852.86	
COGNIZANT TECHNOLOGY SOLUTIONS			159,280.000	9,050,289.60	



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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHEN & CO INC			33.000	310.86
COHEN & STEERS INC			3,511.000	238,923.55
COHERENT INC			2,637.000	345,394.26
COHERUS BIOSCIENCES INC			7,590.000	135,557.40
COHU INC			4,715.000	81,758.10
COLDWATER CREEK INC			2,034.000	0.00
COLES GROUP LTD			11,866.000	140,274.45
COLGATE-PALMOLIVE CO			80,891.000	5,926,074.66
COLLECTORS UNIVERSE INC			3,107.000	106,507.96
COLLEGIUM PHARMACEUTICAL INC			10,634.000	186,095.00
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			60,441.000	145,058.40
COLONY CREDIT REAL ESTATE INC			7,977.000	55,998.54
COLUMBIA BANKING SYSTEM INC			8,693.000	246,403.09
COLUMBIA PROPERTY TRUST INC			15,900.000	208,926.00
COLUMBUS MCKINNON CORP/NY			2,449.000	81,919.05
COMCAST CORP			809,671.000	31,560,975.58
COMDIAL CORP			222.000	0.44
COMERICA INC			11,160.000	425,196.00
COMFORT SYSTEMS USA INC			6,539.000	266,464.25
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,412,682.24
COMMERCIAL METALS CO			15,380.000	313,752.00
COMMSCOPE HOLDING CO INC			24,404.000	203,285.32
COMMUNICATIONS SYSTEMS INC			1,895.000	9,607.65
COMMUNITY BANK SYSTEM INC			6,186.000	352,725.72
COMMUNITY FINANCIAL CORP/THE			1,996.000	48,702.40
COMMUNITY HEALTHCARE TRUST INC			2,659.000	108,753.10
COMMUNITY TRUST BANCORP INC			1,903.000	62,342.28
COMMUNITY WEST BANCSHARES			895.000	7,867.05
COMMVault SYSTEMS INC			5,166.000	199,924.20
COMPAL ELECTRONICS INC GDR			507,200.000	1,654,587.84
COMPASS GROUP PLC			331,196.000	4,550,590.65
COMPASS MINERALS INTERNATIONAL			5,749.000	280,263.75
COMPUGROUP MEDICAL SE & CO KGA			3,947.000	310,758.42
COMPUTER PROGRAMS AND SYSTEMS			4,866.000	110,896.14
COMPUTER SERVICES INC			2,721.000	144,213.00
COMPUTER TASK GROUP INC			5,616.000	22,632.48
COMPX INTERNATIONAL INC			1,012.000	13,985.84
COMSCORE INC			15,460.000	47,926.00

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMSTOCK RESOURCES INC			1,054.000	4,616.52
COMTECH TELECOMMUNICATIONS COR			3,791.000	64,029.99
COMTREX SYSTEMS CORP NESCREW CONTRA			367.000	0.00
CONAGRA BRANDS INC			39,096.000	1,375,006.32
CONCERT PHARMACEUTICALS INC			13,485.000	134,175.75
CONCHO RESOURCES INC			30,186.000	1,554,579.00
CONDUENT INC			18,853.000	45,058.67
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			3,913.000	281,696.87
CONN'S INC			1,794.000	18,101.46
CONNECTONE BANCORP INC			873.000	14,072.76
CONOCOPHILLIPS			118,710.000	4,988,194.20
CONRAD INDUSTRIES INC			1,998.000	18,481.50
CONSOL ENERGY INC			3,224.000	16,345.68
CONSOLIDATED COMMUNICATIONS HO			12,556.000	85,004.12
CONSOLIDATED EDISON INC			48,611.000	3,496,589.23
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			6,682.000	96,421.26
CONSTELLATION BRANDS INC			31,106.000	5,441,994.70
CONSTELLIUM SE			17,960.000	137,932.80
CONSUMER PORTFOLIO SERVICES IN			4,251.000	12,030.33
CONTANGO OIL & GAS CO			8,506.000	19,478.74
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA PRIMUS GUARANTY			5,606.000	0.00
COOPER COS INC/THE			7,136.000	2,024,055.04
COOPER TIRE & RUBBER CO			11,144.000	307,685.84
COOPER-STANDARD HOLDINGS INC			1,946.000	25,784.50
COPA HOLDINGS SA			23,928.000	1,209,799.68
COPART INC			22,194.000	1,848,094.38
CORCEPT THERAPEUTICS INC			19,374.000	325,870.68
CORE LABORATORIES NV			7,984.000	162,234.88
CORE-MARK HOLDING CO INC			6,460.000	161,209.30
CORECIVIC INC			14,561.000	136,290.96
CORELOGIC INC/UNITED STATES			1,900.000	127,718.00
COREPOINT LODGING INC			13,160.000	55,403.60
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			692.000	4,193.52
CORNERSTONE ONDEMAND INC			7,040.000	271,462.40
CORNING INC			349,432.000	9,050,288.80

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CORPORATE OFFICE PROPERTIES TR			3,900.000	98,826.00
CORTEVA INC			97,106.000	2,601,469.74
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			3,428.000	243,010.92
COSAN LTD			22,500.000	338,850.00
COSTAR GROUP INC			5,477.000	3,892,339.59
COSTCO WHOLESALE CORP			44,965.000	13,633,837.65
COTY INC			23,888.000	106,779.36
COUNTY BANCORP INC			554.000	11,595.22
COUSINS PROPERTIES INC			12.999	387.76
COVANTA HOLDING CORP			15,047.000	144,300.73
COVENANT LOGISTICS GROUP INC			1,966.000	28,369.38
COVESTRO AG			8,373.000	318,329.96
COVETRUS INC			13,872.200	248,173.67
COWEN INC			371.000	6,013.91
CPI AEROSTRUCTURES INC			1,147.000	3,773.63
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			2,532.000	100,014.00
CRACKER BARREL OLD COUNTRY STO			3,300.000	366,003.00
CRAFT BREW ALLIANCE INC			1,907.000	29,348.73
CRAZY WOMAN CREEK BANCORP INC			437.000	6,118.00
CREDICORP LTD			9,791.000	1,308,762.97
CREDIT AGRICOLE SA			30,583.000	289,495.87
CREDIT SUISSE GROUP AG			457,800.000	4,733,812.89
CRESTWOOD EQUITY PARTNERS LP			87,342.000	1,145,053.62
CREXENDO INC			1,495.000	8,476.65
CRH PLC			274,280.000	9,395,756.24
CRINETICS PHARMACEUTICALS INC			4,055.000	71,043.60
CROCS INC			8,873.000	326,703.86
CROSS COUNTRY HEALTHCARE INC			12,495.000	76,969.20
CROSSROADS SYSTEMS INC			77.000	555.17
CROWN CASTLE INTERNATIONAL COR			41,551.000	6,953,559.85
CROWN CRAFTS INC			3,703.000	18,070.64
CROWN HOLDINGS INC			4,400.000	286,572.00
CRYOLIFE INC			6,555.000	125,659.35
CRYOPORT INC			42,632.000	1,287,912.72
CSG SYSTEMS INTERNATIONAL INC			5,208.000	215,559.12
CSL LTD			120,080.000	23,727,747.97
CSP INC			821.000	6,666.52

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CSW INDUSTRIALS INC			1,846.000	127,577.06	
CSX CORP			69,112.000	4,819,870.88	
CTO REALTY GROWTH INC			2,168.000	85,636.00	
CTS CORP			3,935.000	78,857.40	
CTS EVENTIM AG & CO KGAA			242,000.000	10,056,685.10	
CUBIC CORP			136,341.000	6,548,458.23	
CUE BIOPHARMA INC			2,691.000	65,956.41	
CULP INC			4,438.000	38,211.18	
CUMMINS INC			26,915.000	4,663,292.90	
CUMULUS CLASS A			8,884.000	35,091.80	
CURIS INC			1,968.000	2,381.28	
CURTISS-WRIGHT CORP			1,000.000	89,280.00	
CUSHMAN & WAKEFIELD PLC			13,903.000	173,231.38	
CUSTOMERS BANCORP INC			2,951.000	35,471.02	
CUTERA INC			5,531.000	67,312.27	
CV HOLDINGS INC/UNITED STATES			5,499.000	22.00	
CVB FINANCIAL CORP			14,774.000	276,864.76	
CVC BRASIL OPERADORA E AGENCIA			203,817.000	675,579.04	
CVR ENERGY INC			4,053.000	81,505.83	
CVS HEALTH CORP			111,116.000	7,219,206.52	
CYBERAGENT INC			250,000.000	12,258,423.10	
CYBERARK SOFTWARE LTD			122,300.000	12,140,721.00	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,696.000	54,628.16	
CYCLERION THERAPEUTICS INC			6,988.000	41,299.08	
CYTOKINETICS INC			7,626.000	179,744.82	
D7 ENTERPRISES INC			18.000	0.90	
DAIKIN INDUSTRIES LTD			2,500.000	401,700.88	
DAILY JOURNAL CORP			227.000	61,290.00	
DAIMLER AG			118,600.000	4,814,716.05	
DAITO TRUST CONSTRUCTION CO LT			1,400.000	128,586.92	
DAIWA HOUSE INDUSTRY CO LTD			7,400.000	174,359.73	
DAKTRONICS INC			7,147.000	31,089.45	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			17,365.000	211,679.35	
DANAHER CORP			69,593.000	12,306,130.19	
DARDEN RESTAURANTS INC			14,043.000	1,064,038.11	
DARLING INGREDIENTS INC			23,291.000	573,424.42	
DASAN ZHONG SOLUTIONS INC			257.000	2,295.01	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DASSAULT SYSTEMES SE			55,710.000	9,610,857.45
DATA I/O CORP			3,751.000	12,640.87
DATATEC SYS INC COM			25,900.000	108.78
DATATRAK INTERNATIONAL INC			59.000	265.50
DAVE & BUSTER'S ENTERTAINMENT			7,397.000	98,602.01
DAVITA INC			6,844.000	541,634.16
DAWSON GEOPHYSICAL CO			12,879.000	18,545.76
DAXOR CORP			1,616.000	22,543.20
DB INSURANCE CO LTD			172,270.000	6,136,900.51
DBS GROUP HOLDINGS LTD			372,580.000	5,555,115.59
DCP MIDSTREAM LP			49,332.000	557,451.60
DEAN FOODS CO			13,666.000	1,091.57
DECHRA PHARMACEUTICALS PLC			97,019.000	3,411,690.21
DECIPHERA PHARMACEUTICALS INC			1,588.000	94,835.36
DECKERS OUTDOOR CORP			3,639.000	714,663.21
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			25,112.000	3,946,350.80
DEL CATH SYSTEMS INC			2.000	20.30
DELEK US HOLDINGS INC			7,416.000	129,112.56
DELIA*S INC			3,437.000	0.00
DELPHAX TECHNOLOGIES INC			7,074.000	16.27
DELTA AIR LINES INC			74,865.000	2,099,963.25
DELTA APPAREL INC			3,532.000	42,807.84
DELTA GEN INC			13,680.000	0.14
DELUXE CORP			6,984.000	164,403.36
DENBURY INC			34,044.000	9,399.55
DENNY'S CORP			9,959.000	100,585.90
DENTSPLY SIRONA INC			43,329.000	1,909,075.74
DERMTECH INC			4,611.000	61,003.53
DES SURGICAL ESCROW			149.000	0.00
DESIGNER BRANDS INC			9,471.000	64,118.67
DESPEGAR.COM CORP			7,004.000	50,288.72
DESTINATION MATERNITY CORP			3,060.000	45.90
DESTINATION XL GROUP INC			4,760.000	3,095.43
DEUTSCHE BOERSE AG			75,617.000	13,677,853.07
DEUTSCHE POST AG			342,366.000	12,516,398.54
DEUTSCHE TELEKOM AG			37,554.000	630,361.81
DEVON ENERGY CORP			30,717.000	348,330.78
DEXCOM INC			10,528.000	4,268,051.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DHT HOLDINGS INC			19,662.000	100,866.06	
DIADEXUS INC			148.000	0.01	
DIAGEO PLC			63,989.000	2,120,122.86	
DIAMEDICA THERAPEUTICS INC			9,969.000	69,085.17	
DIAMOND HILL INVESTMENT GROUP			820.000	93,209.40	
DIAMOND OFFSHORE DRILLING INC			7,966.000	2,036.90	
DIAMONDBACK ENERGY INC			12,667.000	529,733.94	
DIAMONDROCK HOSPITALITY CO			28,378.000	156,930.34	
DIASORIN SPA			1,476.000	282,483.90	
DICERNA PHARMACEUTICALS INC			10,845.000	275,463.00	
DIEBOLD NIXDORF INC			8,482.000	51,400.92	
DIGI INTERNATIONAL INC			8,226.000	95,832.90	
DIGIMARC CORP			3,647.000	58,315.53	
DIGITAL GARAGE INC			104,500.000	3,322,380.26	
DIGITAL REALTY TRUST INC			34,404.000	4,889,152.44	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			2,081.000	53,668.99	
DIME COMMUNITY BANCSHARES INC			3,318.000	45,556.14	
DINE BRANDS GLOBAL INC			2,245.000	94,514.50	
DIODES INC			5,912.000	299,738.40	
DIRECT LINE INSURANCE GROUP PL			27,691.000	92,722.65	
DISCOVER FINANCIAL SERVICES			35,385.000	1,772,434.65	
DISCOVERY INC			400,280.000	7,751,241.76	
DISH NETWORK CORP			20,641.000	712,320.91	
DIVERSICARE HEALTHCARE SERVICE			1,976.000	3,260.40	
DIVERSIFIED HEALTHCARE TRUST			30,899.000	136,728.08	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,371.000	1,288.74	
DMC GLOBAL INC			1,749.000	48,272.40	
DNB ASA			23,449.000	308,942.45	
DOCUSIGN INC			20,649.000	3,555,964.29	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			26,895.000	5,123,766.45	
DOLLAR TREE INC			27,073.000	2,509,125.64	
DOMINION ENERGY INC			98,132.000	7,966,355.76	
DOMINO'S PIZZA INC			6,166.000	2,277,967.04	
DOMMO ENERGIA SA ADR			719.000	1,905.35	
DOMO INC			112,608.000	3,622,599.36	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOMTAR CORP			7,779.000	164,214.69
DONEGAL GROUP INC			6,849.000	93,273.32
DONGFENG MOTOR GROUP CO LTD HK/00489			6,018,000.000	3,595,060.92
DONNELLEY FINANCIAL SOLUTIONS			460.000	3,864.00
DORIAN LPG LTD			545.000	4,218.30
DORMAN PRODUCTS INC			4,761.000	319,320.27
DOUGLAS DYNAMICS INC			2,280.000	80,073.60
DOVA PHARMACEUTICALS INC			700.000	350.00
DOVER CORP			22,037.000	2,127,892.72
DOVER MOTORSPORTS INC			6,462.000	10,016.10
DOW INC			96,818.000	3,946,301.68
DR HORTON INC			56,974.000	3,159,208.30
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,791.000	142,723.89
DRIVE SHACK INC			4,915.000	9,092.75
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DROPBOX INC			179,270.000	3,902,707.90
DSP GROUP INC			2,755.000	43,749.40
DSV PANALPINA A/S			189,860.000	23,169,045.56
DTE ENERGY CO			19,995.000	2,149,462.50
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			2,248.000	78,387.76
DUKE ENERGY CORP			92,696.000	7,405,483.44
DUKE REALTY CORP			64,495.000	2,282,478.05
DULUTH HOLDINGS INC			1,799.000	13,258.63
DUPONT DE NEMOURS INC			75,799.000	4,027,200.87
DURECT CORP			8,221.000	19,072.72
DXC TECHNOLOGY CO			38,813.000	640,414.50
DYADIC INTERNATIONAL INC			10,665.000	92,145.60
DYCOM INDUSTRIES INC			3,945.000	161,311.05
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			15,277.000	135,506.99
DYNEX CAPITAL INC			2,906.000	41,555.80
E*TRADE FINANCIAL CORP			24,757.000	1,231,165.61
E.ON SE			25,361.000	285,269.34
EACO CORP			16.000	256.00
EAGLE BANCORP INC			3,746.000	122,681.50
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.93
EAGLE PHARMACEUTICALS INC/DE			1,538.000	73,793.24

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EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			5,869.000	16,667.96	
EASTERLY GOVERNMENT PROPERTIES			10,033.000	231,962.96	
EASTERN CO/THE			749.000	13,384.63	
EASTGROUP PROPERTIES INC			5,169.000	613,095.09	
EASTMAN CHEMICAL CO			25,156.000	1,751,863.84	
EASTMAN KODAK CO			4,873.000	10,866.79	
EATON CORP PLC			46,087.000	4,031,690.76	
EBAY INC			139,932.000	7,339,433.40	
EBIX INC			4,819.000	107,752.84	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			23,546.000	4,684,476.70	
EDENRED			176,180.000	7,703,334.76	
EDGEWELL PERSONAL CARE CO			7,181.000	223,759.96	
EDISON INTERNATIONAL			54,296.000	2,948,815.76	
EDITAS MEDICINE INC			7,302.000	215,993.16	
EDP - ENERGIAS DE PORTUGAL SA			693,172.000	3,308,778.56	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,752.000	16,854.24	
EDWARDS LIFESCIENCES CORP			72,971.000	5,043,025.81	
EGAIN CORP			1,590.000	17,664.90	
EHEALTH INC			13,175.000	1,294,312.00	
EIFFAGE SA			2,270.000	207,533.41	
EIGER BIOPHARMACEUTICALS INC			14,072.000	135,091.20	
EKIMAS CORP			2,778.000	90.29	
EL PASO ELECTRIC CO			6,217.000	416,539.00	
ELANCO ANIMAL HEALTH INC			19,679.000	422,114.55	
ELDORADO RESORTS INC			7,983.000	319,798.98	
ELECTROMED INC			4,280.000	65,869.20	
ELECTRONIC ARTS INC			37,418.000	4,941,046.90	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	53.35	
ELEKTA AB			9,188.000	85,463.35	
ELEMENT SOLUTIONS INC			23,477.000	254,725.45	
ELI LILLY AND CO			102,517.000	16,831,241.06	
ELISA OYJ			2,295.000	139,552.84	
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	26,810.90	
EMAGIN CORP			5,889.000	4,602.25	
EMAK WORLDWIDE INC			1,137.000	11.37	



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EMCOR GROUP INC			7,226.000	477,927.64
EMCORE CORP			1,244.000	3,955.92
EMERGENT BIOSOLUTIONS INC			6,942.000	548,973.36
EMERSON ELECTRIC CO			58,112.000	3,604,687.36
EMERSON RADIO CORP			4,687.000	3,140.29
EMISPHERE TECHNOLOGIES INC			1,600.000	8,896.00
EMPIRE STATE REALTY TRUST INC			19,088.000	133,616.00
EMPLOYERS HOLDINGS INC			5,958.000	179,633.70
ENANTA PHARMACEUTICALS INC			3,600.000	180,756.00
ENBRIDGE INC			55,766.000	1,696,401.72
ENCORE CAPITAL GROUP INC			4,585.000	156,715.30
ENCORE WIRE CORP			2,653.000	129,519.46
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDO INTERNATIONAL PLC			30,800.000	105,644.00
ENDOLOGIX INC			1,462.500	1,175.85
ENDURANCE INTERNATIONAL GROUP			8,584.000	34,593.52
ENEL SPA			2,355,435.000	20,312,201.37
ENER1 INC			8,865.000	0.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			19.000	131.48
ENERGY TRANSFER LP			1,618,955.000	11,526,959.60
ENERPAC TOOL GROUP CORP			8,705.000	153,208.00
ENERSYS			5,468.000	352,029.84
ENGIE SA			817,416.000	10,098,888.59
ENGLOBAL CORP			4,402.000	4,534.06
ENHERENT CORP			9,218.000	21.20
ENI SPA			19,530.000	186,229.16
ENNIS INC			4,010.000	72,741.40
ENOVA INTERNATIONAL INC			3,689.000	54,855.43
ENPRO INDUSTRIES INC			2,622.000	129,238.38
ENSIGN GROUP INC/THE			8,709.000	364,471.65
ENSTAR GROUP LTD			1,241.000	189,587.57
ENTERCOM COMMUNICATIONS CORP			7,142.000	9,855.96
ENERGY CORP			44,198.000	4,146,214.38
ENTERPRISE BANCORP INC/MA			2,199.000	52,380.18
ENTERPRISE FINANCIAL SERVICES			3,566.000	110,973.92
ENTERPRISE PRODUCTS PARTNERS L			677,473.000	12,309,684.41
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,252.000	11,800.36

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENVESTNET INC			5,818.000	427,855.72
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,077.78
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,379.000	9,808.96
ENZON PHARMACEUTICALS INC			10,765.000	1,877.41
EOG RESOURCES INC			64,334.000	3,259,160.44
EPAM SYSTEMS INC			28,848.000	7,269,984.48
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.20
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			4,251.000	68,271.06
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,524.000	249,076.32
EQUIFAX INC			9,743.000	1,674,626.84
EQUIFIN INC			394.000	1.38
EQUINIX INC			9,337.000	6,557,375.10
EQUINOR ASA			321,750.000	4,555,929.32
EQUITABLE HOLDINGS INC			6,200.000	119,598.00
EQUITRANS MIDSTREAM CORP			521,606.000	4,334,545.86
EQUITY BANCSHARES INC			1,731.000	30,188.64
EQUITY COMMONWEALTH			5,600.000	180,320.00
EQUITY LIFESTYLE PROPERTIES IN			12,832.000	801,743.36
EQUITY RESIDENTIAL			51,880.000	3,051,581.60
ERBA DIAGNOSTICS INC			3,427.000	599.73
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESC NOVELION THERAPEUT			793.000	0.00
ESCALADE INC			1,992.000	27,808.32
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,818.000	322,735.54
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPERION THERAPEUTICS INC			3,801.000	195,029.31
ESPEY MFG. & ELECTRONICS CORP			318.000	5,507.69
ESR CAYMAN LTD HK/01821			2,018,600.000	4,771,432.87

### Asset Detail

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESSENT GROUP LTD			13,235.000	480,033.45
ESSENTIAL PROPERTIES REALTY TR			9,409.000	139,629.56
ESSEX PROPERTY TRUST INC			13,820.000	3,167,129.40
ESSITY AB			14,022.000	453,169.78
ESTABLISHMENT LABS HOLDINGS IN			3,100.000	57,908.00
ESTEE LAUDER COS INC/THE			23,293.000	4,394,923.24
ETHAN ALLEN INTERIORS INC			4,200.000	49,686.00
EURAZEO SE			50,641.000	2,594,748.77
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			6,700.000	0.00
EVANS BANCORP INC			400.000	9,304.00
EVERBRIDGE INC			6,806.000	941,678.16
EVERCEL INC			2,040.000	4,324.80
EVERCORE INC			4,708.000	277,395.36
EVEREST RE GROUP LTD			8,808.000	1,816,209.60
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			34,943.000	2,071,770.47
EVERI HOLDINGS INC			13,014.000	67,152.24
EVERQUOTE INC			3,262.000	189,717.92
EVERSOURCE ENERGY			48,890.000	4,071,070.30
EVERTEC INC			7,577.000	212,913.70
EVI INDUSTRIES INC			1,892.000	41,075.32
EVO PAYMENTS INC			5,065.000	115,633.95
EVOFEM BIOSCIENCES INC			2,282.000	6,458.06
EVOLENT HEALTH INC			13,432.000	95,635.84
EVOLUS INC			4,199.000	22,254.70
EVOLUTION PETROLEUM CORP			10,786.000	30,200.80
EVOLVING SYSTEMS INC			7,263.000	7,916.67
EVONIK INDUSTRIES AG			155,200.000	3,941,214.21
EVOQUA WATER TECHNOLOGIES CORP			9,691.000	180,252.60
EW SCRIPPS CO/THE			6,641.000	58,108.75
EXANTAS CAPITAL CORP			3,284.000	8,702.60
EXELON CORP			193,173.000	7,010,248.17
EXLSERVICE HOLDINGS INC			4,285.000	271,669.00
EXPEDIA GROUP INC			21,864.000	1,797,220.80
EXPEDITORS INTERNATIONAL OF WA			22,421.000	1,704,892.84
EXPERIAN PLC			350,000.000	12,191,047.40
EXPONENT INC			7,814.000	632,387.02

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EXPRESS INC			11,946.000	18,396.84	
EXTENDED STAY AMERICA INC			10,400.000	116,376.00	
EXTERRAN CORP			3,728.000	20,093.92	
EXTRA SPACE STORAGE INC			14,035.000	1,296,412.95	
EXTREME NETWORKS INC			11,983.000	52,006.22	
EXXON MOBIL CORP			357,632.000	15,993,303.04	
EZCORP INC			5,323.000	33,534.90	
EZENIA! INC			5,456.000	38.74	
F5 NETWORKS INC			10,954.000	1,527,863.92	
FAB INDS INC COM			4,400.000	0.00	
FABRINET			5,286.000	329,952.12	
FACEBOOK INC			262,425.000	59,588,844.75	
FACTORY 2-U STORES INC			5,731.000	16.05	
FACTSET RESEARCH SYSTEMS INC			2,639.000	866,832.33	
FAIR ISAAC CORP			762.000	318,546.48	
FALCON PRODS INC			7,000.000	10.50	
FALCONSTOR SOFTWARE INC			70.360	281.44	
FANUC CORP			30,000.000	5,355,702.73	
FARMER BROS CO			2,293.000	16,830.62	
FARO TECHNOLOGIES INC			2,451.000	131,373.60	
FASTENAL CO			64,378.000	2,757,953.52	
FATE THERAPEUTICS INC			9,576.000	328,552.56	
FAURECIA SE			4,436.000	173,234.34	
FB FINANCIAL CORP			1,585.000	39,260.45	
FBL FINANCIAL GROUP INC			2,461.000	88,325.29	
FEDDERS CORP COM NEW			23,100.000	9.24	
FEDERAL AGRICULTURAL MORTGAGE			970.000	62,089.70	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			7,246.000	617,431.66	
FEDERAL SCREW WORKS			815.000	3,708.25	
FEDERAL SIGNAL CORP			10,422.000	309,846.06	
FEDERATED HERMES INC			12,400.000	293,880.00	
FEDEX CORP			26,257.000	3,681,756.54	
FEDNAT HOLDING CO			946.000	10,472.22	
FERGUSON PLC			161,007.000	13,153,929.28	
FERRARI NV			666.000	113,586.52	
FERRO CORP			10,264.000	122,552.16	
FERROGLOBE PLC			8,671.000	4,299.95	
FIAT CHRYSLER AUTOMOBILES NV			18,828.000	189,135.80	

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIBERCORE INC			7,424.000	2.97
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			12,866.000	521,458.98
FIDELITY NATIONAL FINANCIAL IN			249,939.000	7,663,129.74
FIDELITY NATIONAL INFORMATION			105,749.000	14,179,883.41
FIESTA RESTAURANT GROUP INC			1,732.000	11,050.16
FIFTH THIRD BANCORP			111,001.000	2,140,099.28
FINANCIAL INSTITUTIONS INC			2,963.000	55,141.43
FINECOBANK BANCA FINECO SPA			778,162.000	10,501,021.71
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			18,540.000	225,724.50
FIRST ACCEPTANCE CORP			5,086.000	3,407.62
FIRST BANCORP INC/THE			2,165.000	46,980.50
FIRST BANCORP/PUERTO RICO			20,408.000	114,080.72
FIRST BANCORP/SOUTHERN PINES N			5,086.000	127,556.88
FIRST BANCSHARES INC/THE			3,211.000	72,247.50
FIRST BUSEY CORP			7,446.000	138,867.90
FIRST BUSINESS FINANCIAL SERVI			1,168.000	19,213.60
FIRST COMMONWEALTH FINANCIAL C			19,152.000	158,578.56
FIRST COMMUNITY BANKSHARES INC			421.000	9,451.45
FIRST FINANCIAL BANCORP			14,905.000	207,030.45
FIRST FINANCIAL BANKSHARES INC			19,133.000	552,752.37
FIRST FINANCIAL CORP/IN			1,791.000	65,980.44
FIRST FOUNDATION INC			4,271.000	69,788.14
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERSTATE BANCSYSTEM IN			6,513.000	201,642.48
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,800.000	187,476.00
FIRST NBC BANK HOLDING CO			1,118.000	57.30
FIRST OF LONG ISLAND CORP/THE			3,988.000	65,163.92
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			23,313.000	2,470,944.87
FIRST SAVINGS FINANCIAL GROUP			2,026.000	87,786.58
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			5,156.000	68,781.04
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			5,560.000	375,188.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRSTENERGY CORP			69,335.000	2,688,811.30
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			45,139.000	4,406,469.18
FISHER & PAYKEL HEALTHCARE COR			4,098.000	93,915.92
FIVE PRIME THERAPEUTICS INC			7,099.000	43,303.90
FIVE STAR SENIOR LIVING INC			2,022.000	7,885.80
FIVERR INTERNATIONAL LTD			36,644.000	2,705,060.08
FLAGSTAR BANCORP INC			5,584.000	164,337.12
FLANIGAN'S ENTERPRISES INC			102.000	1,530.00
FLEETCOR TECHNOLOGIES INC			6,726.000	1,691,790.78
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEX LTD			610,959.000	6,262,329.75
FLEXION THERAPEUTICS INC			4,473.000	58,819.95
FLEXSTEEL INDUSTRIES INC			1,553.000	19,614.39
FLIR SYSTEMS INC			10,502.000	426,066.14
FLOTEK INDUSTRIES INC			6,731.000	8,077.20
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			10,444.000	297,862.88
FLUIDIGM CORP			8,471.000	33,968.71
FLUOR CORP			18,741.000	226,391.28
FLUSHING FINANCIAL CORP			3,752.000	43,223.04
FLUTTER ENTERTAINMENT PLC			1,480.000	194,484.65
FLYI INC COM			29,300.000	87.90
FMC CORP			16,648.000	1,658,473.76
FNB CORP/PA			38,240.000	286,800.00
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			6,552.000	140,016.24
FOOTBALL EQUITIES INC			5,500.000	0.01
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			444,506.000	2,702,596.48
FORD OTOMOTIV SANAYI AS			596,672.000	6,171,493.46
FORESTAR GROUP INC			6,940.000	104,655.20
FORMFACTOR INC			9,338.000	273,883.54
FORRESTER RESEARCH INC			4,180.000	133,927.20
FORTE BIOSCIENCES INC			100.000	1,458.00
FORTESCUE METALS GROUP LTD			24,418.000	232,843.33
FORTINET INC			27,130.000	3,724,135.10
FORTIVE CORP			23,794.000	1,609,902.04

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORTUNE BRANDS HOME & SECURITY			19,920.000	1,273,485.60
FORUM ENERGY TECHNOLOGIES INC			7,170.000	3,786.48
FORWARD AIR CORP			4,620.000	230,168.40
FOSSIL GROUP INC			4,410.000	20,506.50
FOUNDATION BUILDING MATERIALS			3,895.000	60,800.95
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			10,019.000	244,463.60
FOX CORP			61,500.000	1,649,685.66
FOX FACTORY HOLDING CORP			5,298.000	437,667.78
FRANCESCA'S HOLDINGS CORP			567.000	2,182.95
FRANK'S INTERNATIONAL NV			4,700.000	10,481.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			3,187.000	68,201.80
FRANKLIN ELECTRIC CO INC			6,209.000	326,096.68
FRANKLIN FINANCIAL NETWORK INC			2,943.000	75,782.25
FRANKLIN RESOURCES INC			22,264.000	466,876.08
FRANKLIN STREET PROPERTIES COR			10,084.000	51,327.56
FRED'S INC			3,539.000	0.00
FREEDOM HOLDING CORP/NV			3,459.000	64,544.94
FREEMPORT-MCMORAN INC			150,970.000	1,746,722.90
FREIGHTCAR AMERICA INC			4,152.000	5,148.48
FREQUENCY ELECTRONICS INC			3,041.000	26,639.16
FREQUENCY THERAPEUTICS INC			2,655.000	61,728.75
FRESH CHOICE INC			6,600.000	0.66
FRESH DEL MONTE PRODUCE INC			4,400.000	108,328.00
FRESHPET INC			3,873.000	324,015.18
FRIEDMAN INDUSTRIES INC			2,675.000	13,508.75
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			5,939.000	51,669.30
FRONTIER COMMUNICATIONS CORP			10,473.000	1,021.12
FRONTIER FINANCIAL CORP			607.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	3.04
FRONTLINE LTD/BERMUDA			17,418.000	121,577.64
FRP HOLDINGS INC			733.000	29,745.14
FS KKR CAPITAL CORP			7,377.000	103,278.00
FTI CONSULTING INC			4,663.000	534,146.65
FUBON FINANCIAL HOLDING CO LTD			4,441,000.000	6,607,802.21
FUEL TECH INC			2,314.000	1,943.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUELCELL ENERGY INC			42.000	94.92
FUJITSU LTD			1,700.000	198,859.89
FULCRUM THERAPEUTICS INC			3,459.000	63,265.11
FULGENT GENETICS INC			4,036.000	64,576.00
FULTON FINANCIAL CORP			19,863.000	209,157.39
FUQI INTERNATIONAL INC			2,793.000	0.00
FUSHENG PRECISION CO LTD			862,000.000	4,762,188.82
FUTUREFUEL CORP			4,790.000	57,240.50
G-III APPAREL GROUP LTD			4,986.000	66,263.94
G1 THERAPEUTICS INC			3,233.000	78,432.58
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	12,397.50
GALAGEN INC			100.000	0.01
GALAPAGOS NV			813.000	159,841.82
GALAXY ENTERTAINMENT GROUP LTD HK/00027			436,000.000	2,967,440.60
GALMED PHARMACEUTICALS LTD			1,600.000	7,648.00
GAMCO INVESTORS INC			5,879.000	78,249.49
GAMESTOP CORP			9,910.000	43,009.40
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			57,966.000	2,005,623.60
GANNETT CO INC			10,158.000	14,018.04
GAP INC/THE			17,087.000	215,637.94
GARGOYLES INC			187.000	0.02
GARMIN LTD			29,748.000	2,900,430.00
GARTNER INC			9,682.000	1,174,717.06
GASLOG LTD			2,396.000	6,732.76
GATX CORP			4,509.000	274,958.82
GCI LIBERTY INC			228,538.000	16,253,622.56
GCP APPLIED TECHNOLOGIES INC			6,341.000	117,815.78
GDS HOLDINGS LTD ADR			119,010.000	9,480,336.60
GENASYS INC			1,806.000	8,777.16
GENERAL DATACOMM INDUSTRIES IN			1,255.000	43.93
GENERAL DYNAMICS CORP			18,651.000	2,787,578.46
GENERAL ELECTRIC CO			702,094.000	4,795,302.02
GENERAL MILLS INC			48,652.000	2,999,395.80
GENERAL MOLY INC			5,187.000	1,042.07
GENERAL MOTORS CO			152,131.000	3,848,914.30
GENERAL STEEL HOLDINGS INC			1,145.000	27.59



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENESCO INC			3,054.000	66,149.64
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			1,166.000	8,581.76
GENMAB A/S			62,197.000	20,807,471.41
GENMARK DIAGNOSTICS INC			20,488.000	301,378.48
GENTHERM INC			5,590.000	217,451.00
GENTING MALAYSIA BHD			6,022,400.000	3,555,816.11
GENUINE PARTS CO			18,841.000	1,638,413.36
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			48,034.000	110,958.54
GEO GROUP INC/THE			21,935.000	259,491.05
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	1.40
GEOSPACE TECHNOLOGIES CORP			4,744.000	35,674.88
GERMAN AMERICAN BANCORP INC			3,163.000	98,369.30
GERON CORP			7,888.000	17,195.84
GETTY REALTY CORP			4,250.000	126,140.00
GIBRALTAR INDUSTRIES INC			4,693.000	225,310.93
GIGA-TRONICS INC			104.000	339.04
GILEAD SCIENCES INC			158,764.000	12,215,302.16
GJENSIDIGE FORSIKRING ASA			6,721.000	123,384.37
GLACIER BANCORP INC			10,125.000	357,311.25
GLADSTONE COMMERCIAL CORP			4,065.000	76,218.75
GLADSTONE LAND CORP			10,088.000	159,995.68
GLASSBRIDGE ENTERPRISES INC			3.000	150.00
GLAUKOS CORP			6,886.000	264,560.12
GLAXOSMITHKLINE PLC			435,136.000	8,799,246.05
GLOBAL INDEMNITY LTD			782.000	18,721.08
GLOBAL MEDICAL REIT INC			5,903.000	66,880.99
GLOBAL NET LEASE INC			10,960.000	183,360.80
GLOBAL PAYMENTS INC			58,289.000	9,886,980.18
GLOBAL TECHNOLOGIES LTD			4,068.000	0.21
GLOBALSTAR INC			48,178.000	15,734.94
GLOBALTRANS INVESTMENT PLC GDR			212,580.000	1,145,806.20
GLOBANT SA			17,255.000	2,585,661.75
GLOBE LIFE INC			20,337.000	1,509,615.51
GLU MOBILE INC			15,564.000	144,278.28
GLYCOMIMETICS INC			4,260.000	16,017.60
GMS INC			5,588.000	137,408.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GN STORE NORD AS			200,000.000	10,651,074.82
GNC HOLDINGS INC			7,276.000	4,001.80
GODADDY INC			18,644.000	1,367,164.52
GOLAR LNG LTD			15,685.000	113,559.40
GOLD RESOURCE CORP			11,754.000	48,191.40
GOLDEN OCEAN GROUP LTD			483.000	1,862.50
GOLDFIELD CORP/THE			2,325.000	8,625.75
GOLDMAN SACHS BDC INC			2,450.000	39,763.50
GOLDMAN SACHS GROUP INC/THE			32,414.000	6,405,654.68
GOODMAN GROUP			25,990.000	265,727.61
GOODYEAR TIRE & RUBBER CO/THE			29,208.000	261,265.56
GOOSEHEAD INSURANCE INC			52,631.000	3,955,745.96
GOPRO INC			12,576.000	59,861.76
GORMAN-RUPP CO/THE			4,270.000	132,711.60
GOSSAMER BIO INC			5,188.000	67,444.00
GP STRATEGIES CORP			1,749.000	15,006.42
GRAFTECH INTERNATIONAL LTD			709,639.000	5,662,919.22
GRAHAM CORP			3,325.000	42,360.50
GRAHAM HOLDINGS CO			622.000	213,140.74
GRAN TIERRA ENERGY INC			38,829.000	13,442.60
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			6,734.000	128,888.76
GRAY TELEVISION INC			16,981.000	234,123.45
GREAT AMERICAN BANCORP INC			144.000	3,960.00
GREAT ELM CAPITAL GROUP INC			1,871.000	4,359.43
GREAT LAKES DREDGE & DOCK CORP			5,765.000	53,383.90
GREAT SOUTHERN BANCORP INC			1,387.000	55,979.32
GREAT WESTERN BANCORP INC			7,547.000	103,846.72
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,967.10
GREEN DOT CORP			7,531.000	369,621.48
GREEN PLAINS INC			10,936.000	111,711.24
GREENBRIER COS INC/THE			3,314.000	75,393.50
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			9,524.000	62,096.48
GREIF INC			3,317.000	114,137.97
GRID DYNAMICS HOLDINGS INC			280,759.000	1,937,237.10
GRIFFIN INDUSTRIAL REALTY INC			2,201.000	119,228.17

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GRIFFON CORP			7,021.000	130,028.92
GROUP 1 AUTOMOTIVE INC			2,672.000	176,271.84
GRUPO AEROPORTUARIO DEL SUREST ADR			19,396.000	2,177,976.84
GRUPO FINANCIERO BANORTE SAB D			523,196.000	1,800,743.40
GSE SYSTEMS INC			2,630.000	2,656.30
GSV INC			770.000	5.54
GTT COMMUNICATIONS INC			11,345.000	92,575.20
GTX INC			397.000	0.00
GUESS? INC			9,087.000	87,871.29
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,059.000	6,321.13
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	21,325.90
H&E EQUIPMENT SERVICES INC			1,906.000	35,222.88
H&R BLOCK INC			15,449.000	220,611.72
HACKETT GROUP INC/THE			5,154.000	69,785.16
HAITIAN INTERNATIONAL HOLDINGS HK/01882			301,000.000	611,285.79
HALLADOR ENERGY CO			2,437.000	1,596.24
HALLIBURTON CO			100,408.000	1,303,295.84
HALLMARK FINANCIAL SERVICES IN			1,102.000	3,845.98
HALOZYME THERAPEUTICS INC			12,520.000	335,661.20
HAMILTON BEACH BRANDS HOLDING			1,286.000	15,303.40
HAMILTON LANE INC			3,520.000	237,142.40
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANA FINANCIAL GROUP INC			37,180.000	834,568.05
HANCOCK WHITNEY CORP			10,266.000	217,639.20
HANESBRANDS INC			27,935.000	315,386.15
HANGER INC			5,467.000	90,533.52
HANKOOK TIRE & TECHNOLOGY CO L			186,164.000	3,815,058.73
HANKYU HANSHIN HOLDINGS INC			2,900.000	97,979.33
HANMI FINANCIAL CORP			2,262.000	21,964.02
HANNON ARMSTRONG SUSTAINABLE I			8,141.000	231,692.86
HAPVIDA PARTICIPACOES E INVEST			186,103.000	2,131,907.69
HARBOR DIVERSIFIED INC			1,094.000	50.32
HARBOURTON CAPITAL GROUP INC			233.000	2.45
HARGREAVES LANSDOWN PLC			4,156.000	83,625.99
HARMONIC INC			8,786.000	41,733.50
HARPOON THERAPEUTICS INC			3,843.000	63,793.80
HARROW HEALTH INC			10,953.000	57,065.13

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HARTE HANKS INC			579.000	1,760.16	
HARTFORD FINANCIAL SERVICES GR			55,734.000	2,148,545.70	
HARVARD BIOSCIENCE INC			9,491.000	29,422.10	
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06	
HASBRO INC			10,228.000	766,588.60	
HASTINGS MANUFACTURING CO			262.000	0.26	
HAUPPAUGE DIGITAL INC			3,900.000	195.00	
HAVERTY FURNITURE COS INC			2,472.000	39,552.00	
HAWAIIAN HOLDINGS INC			7,178.000	100,779.12	
HAWKINS INC			2,802.000	119,309.16	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,149.000	50,200.64	
HB FULLER CO			8,539.000	380,839.40	
HC2 HOLDINGS INC			306.000	1,009.80	
HCA HEALTHCARE INC			21,138.000	2,051,654.28	
HCL TECHNOLOGIES LTD			973,500.000	7,179,689.27	
HDFC BANK LTD			312,531.000	4,411,849.20	
HDFC BANK LTD ADR			480,820.000	21,858,077.20	
HDFC LIFE INSURANCE CO LTD			379,248.000	2,757,573.60	
HEALTH CATALYST INC			35,946.000	1,048,544.82	
HEALTHCARE REALTY TRUST INC			18,251.000	534,571.79	
HEALTHCARE SERVICES GROUP INC			10,383.000	253,968.18	
HEALTH EQUITY INC			8,780.000	515,122.60	
HEALTHPEAK PROPERTIES INC			92,964.000	2,562,087.84	
HEALTHSTREAM INC			3,775.000	83,540.75	
HEALTHWAREHOUSE.COM INC			409.000	106.34	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			10,166.000	211,656.12	
HEARTLAND FINANCIAL USA INC			4,066.000	135,967.04	
HECLA MINING CO			48,763.000	159,455.01	
HEICO CORP			3,200.000	318,880.00	
HEIDRICK & STRUGGLES INTERNATI			4,254.000	91,971.48	
HELEN OF TROY LTD			3,315.000	625,076.40	
HELICOS BIOSCIENCES CORP			297.000	0.89	
HELIOS AND MATHESON ANALYTICS			0.648	0.00	
HELIOS TECHNOLOGIES INC			2,592.000	96,552.00	
HELIX ENERGY SOLUTIONS GROUP I			24,726.000	85,799.22	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			11,721.000	228,676.71	

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HENDERSON LAND DEVELOPMENT CO HK/00012			43,000.000	163,113.11
HENNESSY ADVISORS INC			2,383.000	18,849.53
HENRY SCHEIN INC			25,472.000	1,487,310.08
HERC HOLDINGS INC			3,262.000	100,241.26
HERCULES CAPITAL INC			15,084.000	157,929.48
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,615.000	12,120.58
HERITAGE FINANCIAL CORP/WA			4,324.000	86,480.00
HERITAGE-CRYSTAL CLEAN INC			581.000	10,144.26
HERMAN MILLER INC			9,158.000	216,220.38
HERMES INTERNATIONAL			622.000	519,618.16
HERMITAGE OFFSHORE SERVICES LT			53.000	27.48
HERSHA HOSPITALITY TRUST			5,448.000	31,380.48
HERSHEY CO/THE			30,220.000	3,917,116.40
HERTZ GLOBAL HOLDINGS INC			8,462.000	11,931.42
HESKA CORP			2,977.000	277,367.09
HESS CORP			46,162.000	2,391,653.22
HEWLETT PACKARD ENTERPRISE CO			168,773.000	1,642,161.29
HEXAGON AB			243,805.000	14,235,795.07
HG HOLDINGS INC			2,904.000	1,742.40
HHGREGG INC			6,832.000	33.47
HIBBETT SPORTS INC			3,412.000	71,447.28
HIGHPOINT RESOURCES CORP			6,022.000	1,776.50
HIKARI TSUSHIN INC			700.000	159,289.98
HIKMA PHARMACEUTICALS PLC			360,559.000	9,890,248.75
HILL INTERNATIONAL INC			4,365.000	6,634.80
HILL-ROM HOLDINGS INC			3,600.000	395,208.00
HILLENBRAND INC			9,373.000	253,727.11
HILLTOP HOLDINGS INC			9,179.000	169,352.55
HILTON GRAND VACATIONS INC			9,478.000	185,294.90
HILTON WORLDWIDE HOLDINGS INC			44,988.000	3,304,368.60
HINDUSTAN UNILEVER LTD			107,759.000	3,111,297.32
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			447.000	74,997.66
HISPANIC EXPRESS INC			200.000	50.00
HITACHI LTD			11,800.000	372,205.59
HKN INC			44.000	286.00
HMN FINANCIAL INC			1,231.000	18,083.39
HMS HOLDINGS CORP			12,966.000	419,968.74

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HNI CORP			5,583.000	170,672.31	
HOLLYFRONTIER CORP			11,954.000	349,056.80	
HOLLYSYS AUTOMATION TECHNOLOGI			8,467.000	112,611.10	
HOLOGIC INC			51,982.000	2,962,974.00	
HOLOGRAPHIC STORAGE LTD			43.000	10.75	
HOME BANCORP INC			1,552.000	41,516.00	
HOME BANCSHARES INC/AR			17,129.000	263,444.02	
HOME DEPOT INC/THE			127,051.000	31,827,546.01	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			2,519.000	61,992.59	
HOMETRUST BANCSHARES INC			2,584.000	41,344.00	
HOMOLOGY MEDICINES INC			7,688.000	116,780.72	
HON HAI PRECISION INDUSTRY CO			1,007,000.000	2,945,452.39	
HON HAI PRECISION INDUSTRY CO GDR			680,000.000	4,063,000.00	
HONEYWELL INTERNATIONAL INC			72,046.000	10,417,131.14	
HONG KONG EXCHANGES & CLEARING HK/00388			59,300.000	2,524,885.64	
HOOKER FURNITURE CORP			1,859.000	36,157.55	
HOOPER HOLMES INC			820.000	1.40	
HOPE BANCORP INC			16,462.000	151,779.64	
HORACE MANN EDUCATORS CORP			6,261.000	229,966.53	
HORIZON BANCORP INC/IN			2,842.000	30,380.98	
HORMEL FOODS CORP			61,461.000	2,966,722.47	
HORNBECK OFFSHORE SERVICES INC			4,414.000	56.01	
HOSHIZAKI CORP			1,600.000	137,034.81	
HOST HOTELS & RESORTS INC			141,963.000	1,531,780.77	
HOSTESS BRANDS INC			969,004.000	11,841,228.88	
HOUGHTON MIFFLIN HARCOURT CO			16,320.000	29,539.20	
HOULIHAN LOKEY INC			5,221.000	290,496.44	
HOUSING DEVELOPMENT FINANCE CO			136,129.000	3,163,534.85	
HOUSTON AMERICAN ENERGY CORP			3,012.000	421.68	
HOUSTON WIRE & CABLE CO			678.000	1,600.08	
HOVNIANIAN ENTERPRISES INC			236.000	5,520.04	
HOWMET AEROSPACE INC			30,804.000	488,243.40	
HOYA CORP			5,700.000	542,077.20	
HP INC			114,777.000	2,000,563.11	
HUADIAN POWER INTERNATIONAL CO HK/01071			3,886,000.000	1,118,100.24	
HUDSON GLOBAL INC			59.000	516.25	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			28,627.000	11,100,119.25	

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HUNT COS FINANCE TRUST INC			4,121.000	10,920.65	
HUNTINGTON BANCSHARES INC/OH			206,003.000	1,861,237.12	
HUNTINGTON INGALLS INDUSTRIES			4,878.000	851,162.22	
HURCO COS INC			1,400.000	39,158.00	
HURON CONSULTING GROUP INC			2,971.000	131,466.75	
HUTTIG BUILDING PRODUCTS INC			2,100.000	2,352.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	79.01	
HYPERDYNAMICS CORP			406.000	0.69	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			2,454.000	94,871.64	
HYUNDAI MOTOR CO			20,119.000	1,634,141.11	
I3 VERTICALS INC			2,637.000	79,769.25	
IAC/INTERACTIVECORP			2,783.000	900,022.20	
IBERDROLA SA			1,020,431.000	11,827,721.84	
IBERIABANK CORP			7,436.000	338,635.44	
ICAD INC			1,254.000	12,527.46	
ICF INTERNATIONAL INC			2,607.000	169,011.81	
ICHOH HOLDINGS LTD			2,740.000	72,829.20	
ICICI BANK LTD ADR			278,169.000	2,584,190.01	
ICL GROUP LTD			28,270.000	83,806.53	
ICONIX BRAND GROUP INC			803.500	747.25	
IDACORP INC			1,305.000	114,017.85	
IDENTIV INC			369.000	1,881.90	
IDERA PHARMACEUTICALS INC			1,377.000	2,464.83	
IDEX CORP			11,305.000	1,786,642.20	
IDEXX LABORATORIES INC			13,070.000	4,315,191.20	
IDNA INC			2,887.000	0.00	
IDT CORP			5,061.000	33,048.33	
IEC ELECTRONICS CORP			109,870.000	1,058,048.10	
IENTERTAINMENT NETWORK INC			831.000	17.45	
IES HOLDINGS INC			254.000	5,885.18	
IGM BIOSCIENCES INC			3,895.000	284,335.00	
IGO CORPORATIONS			26,400.000	0.00	
IHS MARKIT LTD			48,060.000	3,628,530.00	
ILLINOIS TOOL WORKS INC			27,713.000	4,845,618.05	
ILLUMINA INC			11,799.000	4,369,759.65	
IMAGEWARE SYSTEMS INC			1,055.000	369.25	
IMAGINON INC			667.000	0.20	

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IMAX CORP			4,509.000	50,545.89
IMEDIA BRANDS INC			342.000	1,186.74
IMMERSION CORP			2,837.000	17,674.51
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNIC INC			5,064.000	61,375.68
IMMUNOGEN INC			12,735.000	58,581.00
IMPAC MORTGAGE HOLDINGS INC			521.000	880.49
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			372,409.000	7,079,385.60
IMPINJ INC			3,443.000	94,579.21
INARI MEDICAL INC			13,943.000	675,398.92
INCOMNET INC			300.000	0.00
INCYTE CORP			26,966.000	2,803,655.02
INDEPENDENCE CONTRACT DRILLING			310.000	1,205.90
INDEPENDENCE HOLDING CO			2,743.000	83,908.37
INDEPENDENCE REALTY TRUST INC			11,783.000	135,386.67
INDEPENDENT BANK CORP			4,620.000	309,955.80
INDEPENDENT BANK CORP/MI			170.000	2,524.50
INDEPENDENT BANK GROUP INC			6,869.000	278,331.88
INDUSIND BANK LTD			116,700.000	733,859.69
INDUSTRIA DE DISENO TEXTIL SA			205,028.000	5,427,633.56
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,657,942.43
INDUSTRIAL LOGISTICS PROPERTIE			7,129.000	146,500.95
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			718,114.000	16,836,725.82
INFINERA CORP			14,745.000	87,290.40
INFINITY ENERGY RESOURCES INC			204.000	31.62
INFINITY PHARMACEUTICALS INC			8,819.000	7,977.66
INFORMA PLC			1,211,660.000	7,042,485.86
INFUSYSTEM HOLDINGS INC			195,931.000	2,261,043.74
ING GROEP NV			679,625.000	4,731,062.44
INGERSOLL RAND INC			60,337.000	1,696,676.44
INGEVITY CORP			5,492.000	288,714.44
INGLES MARKETS INC			3,737.000	160,952.59
INHIBITOR THERAPEUTICS INC			1,225.000	85.75
INMODE LTD			4,323.000	122,427.36
INNERWORKINGS INC			703.000	927.96
INNOSPEC INC			3,198.000	247,045.50
INNOVATIVE INDUSTRIAL PROPERTI			2,158.000	189,947.16



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INNOVATIVE SOLUTIONS AND SUPPO			2,821.000	14,105.00
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			17,739.000	247,991.22
INOGEN INC			2,312.000	82,122.24
INOVALON HOLDINGS INC			8,956.000	172,492.56
INOVIO PHARMACEUTICALS INC			9,022.000	243,142.90
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60
INSEEGO CORP			3,114.000	36,122.40
INSIGHT ENTERPRISES INC			6,245.000	307,254.00
INSIGNIA SYSTEMS INC			1,967.000	1,406.21
INSPERITY INC			5,159.000	333,942.07
INSPIRE MEDICAL SYSTEMS INC			8,668.000	754,289.36
INSTALLED BUILDING PRODUCTS IN			3,207.000	220,577.46
INSTEEL INDUSTRIES INC			3,793.000	72,332.51
INSULET CORP			4,307.000	836,677.82
INTEGER HOLDINGS CORP			5,298.000	387,018.90
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	12.87
INTEL CORP			412,547.000	24,682,687.01
INTELLIA THERAPEUTICS INC			7,700.000	161,854.00
INTELLICHECK INC			158.000	1,192.90
INTER PARFUMS INC			2,513.000	121,000.95
INTERCEPT PHARMACEUTICALS INC			3,300.000	158,103.00
INTERCONTINENTAL EXCHANGE INC			52,732.000	4,830,251.20
INTERCONTINENTAL HOTELS GROUP			93,572.000	4,124,078.49
INTERDIGITAL INC			5,094.000	288,473.22
INTEREP NATIONAL RADIO SALES I			3,193.000	1.60
INTERFACE INC			8,016.000	65,250.24
INTERLINK ELECTRONICS INC			705.000	3,835.20
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			8,138.000	260,578.76
INTERNATIONAL BUSINESS MACHINE			71,268.000	8,607,036.36
INTERNATIONAL FLAVORS & FRAGRA			8,577.000	1,050,339.42
INTERNATIONAL GAME TECHNOLOGY			10,633.000	94,633.70
INTERNATIONAL ISOTOPES INC			831.000	46.54
INTERNATIONAL PAPER CO			67,223.000	2,366,921.83
INTERNATIONAL SEAWAYS INC			6,616.000	108,105.44
INTERPACE BIOSCIENCES INC			35.000	162.75
INTERPLAY ENTERTAINMENT CORP			12,923.000	220.98

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INTERPUBLIC GROUP OF COS INC/T			31,273.000	536,644.68	
INTERSECT ENT INC			6,152.000	83,298.08	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTEST CORP			1,423.000	4,795.51	
INTEVAC INC			2,041.000	11,143.86	
INTL. FCSTONE INC			2,760.000	151,800.00	
INTRA-CELLULAR THERAPIES INC			8,663.000	222,379.21	
INTREPID POTASH INC			6,949.000	6,879.51	
INTRICON CORP			8,543.000	115,330.50	
INTRUSION INC			2,048.000	11,673.60	
INTUIT INC			32,573.000	9,647,796.87	
INTUITIVE SURGICAL INC			10,005.000	5,701,149.15	
INUVO INC			1,115.000	595.52	
INVACARE CORP			8,350.000	53,189.50	
INVESCO LTD			30,204.000	324,995.04	
INVESCO MORTGAGE CAPITAL INC			17,552.000	65,644.48	
INVESTAR HOLDING CORP			2,096.000	30,392.00	
INVESTORS BANCORP INC			42,149.000	358,266.50	
INVESTORS REAL ESTATE TRUST			1,291.000	91,002.59	
INVESTORS TITLE CO			476.000	57,358.00	
INVITAE CORP			13,168.000	398,858.72	
INVITATION HOMES INC			50,873.000	1,400,533.69	
INVIVO THERAPEUTICS HOLDINGS C			3.734	5.86	
ION GEOPHYSICAL CORP			1,556.000	3,641.04	
IPG PHOTONICS CORP			2,852.000	457,432.28	
IQVIA HOLDINGS INC			16,333.000	2,317,326.04	
IRADIMED CORP			4,800.000	111,408.00	
IRIDEX CORP			5,512.000	11,685.44	
IRIDIUM COMMUNICATIONS INC			14,174.000	360,586.56	
IROBOT CORP			3,812.000	319,826.80	
IRON MOUNTAIN INC			23,107.000	603,092.70	
IRONWOOD PHARMACEUTICALS INC			21,482.000	221,694.24	
ISHARES CORE S&P MIDCAP ETF			1,008,289.000	179,293,949.98	
ISIGN SOLUTIONS INC			2.000	0.62	
ISRAEL DISCOUNT BANK LTD			1,987,215.000	6,028,910.40	
ISTAR INC			11,678.000	143,872.96	
ITC LTD			666,251.000	1,717,606.80	
ITERIS INC			2,881.000	13,699.16	
ITOCHU CORP			289,100.000	6,220,935.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ITOCHU TECHNO-SOLUTIONS CORP			6,900.000	258,386.24	
ITRON INC			6,051.000	400,878.75	
ITURAN LOCATION AND CONTROL LT			2,637.000	42,244.74	
ITZYOURMALL INC			17.000	0.00	
J & J SNACK FOODS CORP			2,402.000	305,366.26	
J M SMUCKER CO/THE			24,644.000	2,607,581.64	
J SAINSBURY PLC			2,721,500.000	7,017,924.43	
J2 GLOBAL INC			5,830.000	368,514.30	
JACK HENRY & ASSOCIATES INC			15,730.000	2,894,791.90	
JACK IN THE BOX INC			2,854.000	211,452.86	
JACO ELECTRONICS INC			1,562.000	20.31	
JACOBS ENGINEERING GROUP INC			21,514.000	1,824,387.20	
JAKKS PACIFIC INC			8,949.000	7,338.18	
JAMES RIVER GROUP HOLDINGS LTD			3,212.000	144,540.00	
JAPAN AIRLINES CO LTD			230,600.000	4,150,949.54	
JAPAN EXCHANGE GROUP INC			7,200.000	166,310.42	
JB HUNT TRANSPORT SERVICES INC			14,582.000	1,754,797.88	
JCK LEGACY CO			677.000	88.01	
JD.COM INC ADR			58,750.000	3,535,575.00	
JDE PEET'S BV			3,962.000	160,553.12	
JELD-WEN HOLDING INC			8,741.000	140,817.51	
JER INVESTORS TRUST INC			786.000	12.58	
JERNIGAN CAPITAL INC			3,782.000	51,737.76	
JERONIMO MARTINS SGPS SA			168,174.000	2,943,766.94	
JOHN B SANFILIPPO & SON INC			652.000	55,635.16	
JOHN BEAN TECHNOLOGIES CORP			4,206.000	361,800.12	
JOHN WILEY & SONS INC			6,249.000	243,711.00	
JOHNSON & JOHNSON			238,739.000	33,573,865.57	
JOHNSON CONTROLS INTERNATIONAL			133,129.000	4,545,024.06	
JOHNSON OUTDOORS INC			1,970.000	179,309.40	
JOINT CORP/THE			180,531.000	2,756,708.37	
JONES LANG LASALLE INC			703.000	72,732.38	
JOUNCE THERAPEUTICS INC			1,500.000	10,350.00	
JOURNAL REGISTER CO COM			18,400.000	36.80	
JPMORGAN CHASE & CO			333,960.000	31,412,277.60	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,971,500.000	1,889,986.38	
JUBILANT LIFE SCIENCES LTD			624,274.000	5,419,338.57	
JULIUS BAER GROUP LTD			157,901.000	6,607,329.06	
JUNIPER NETWORKS INC			57,350.000	1,311,021.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
K12 INC			3,994.000	108,796.56
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,316.000	131,152.56
KADMON HOLDINGS INC			18,219.000	93,281.28
KAISER ALUMINUM CORP			2,208.000	162,552.96
KAJARIA CERAMICS LTD			212,610.000	1,104,953.89
KAKAKU.COM INC			3,500.000	88,534.09
KALA PHARMACEUTICALS INC			4,804.000	50,490.04
KALEIDO BIOSCIENCES INC			9,224.000	68,534.32
KALVISTA PHARMACEUTICALS INC			9,265.000	112,106.50
KAMAN CORP			3,620.000	150,592.00
KANSAS CITY LIFE INSURANCE CO			1,326.000	34,741.20
KANSAS CITY SOUTHERN			15,584.000	2,326,535.36
KAO CORP			108,100.000	8,557,018.89
KAR AUCTION SERVICES INC			17,294.000	237,965.44
KARYOPHARM THERAPEUTICS INC			6,945.000	131,538.30
KATY INDUSTRIES INC			5,499.000	40.14
KB FINANCIAL GROUP INC			179,680.000	5,071,402.96
KB HOME			10,868.000	333,430.24
KBC GROUP NV			188,409.000	10,804,886.68
KBR INC			17,554.000	395,842.70
KDDI CORP			406,300.000	12,179,396.37
KEARNY FINANCIAL CORP/MD			12,447.000	101,816.46
KELLOGG CO			50,997.000	3,368,861.82
KELLY SERVICES INC			3,917.000	61,947.36
KENNAMETAL INC			11,980.000	343,945.80
KENNEDY-WILSON HOLDINGS INC			16,043.000	244,174.46
KERING SA			1,203.000	654,294.12
KERRY GROUP PLC			1,339.000	165,879.93
KEWAUNEE SCIENTIFIC CORP			494.000	4,589.26
KEY TRONIC CORP			5,037.000	26,444.25
KEYCORP			153,316.000	1,867,388.88
KEYENCE CORP			32,200.000	13,439,921.90
KEYSIGHT TECHNOLOGIES INC			38,938.000	3,924,171.64
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			4,626.000	135,310.50
KID BRANDS INC			2,768.000	22.14
KIMBALL ELECTRONICS INC			4,525.000	61,268.50
KIMBALL INTERNATIONAL INC			6,034.000	69,753.04

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KIMBERLY-CLARK CORP			38,399.000	5,427,698.65
KIMCO REALTY CORP			34,717.000	445,766.28
KINDER MORGAN INC			875,457.000	13,280,682.69
KINGFISHER PLC			83,782.000	228,574.45
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			2,509.000	389,421.89
KION GROUP AG			4,837.000	297,710.68
KIRKLAND'S INC			367.000	994.57
KITE REALTY GROUP TRUST			10,521.000	121,412.34
KKR & CO INC			32,855.000	1,014,562.40
KLA CORP			21,643.000	4,209,130.64
KLX ENERGY SERVICES HOLDINGS I			3,248.000	6,983.20
KNOLL INC			6,156.000	75,041.64
KNORR-BREMSE AG			40,385.000	4,092,689.59
KNOWLES CORP			10,791.000	164,670.66
KOBAYASHI PHARMACEUTICAL CO LT			800.000	70,297.08
KOBE BUSSAN CO LTD			1,800.000	101,441.35
KOC HOLDING AS			1,949,500.000	5,119,223.90
KOHL'S CORP			12,661.000	262,968.97
KOITO MANUFACTURING CO LTD			3,300.000	132,752.47
KONA GRILL INC			1,503.000	26.68
KONINKLIJKE AHOLD DELHAIZE NV			370,682.000	10,100,201.90
KONINKLIJKE DSM NV			157,591.000	21,806,194.46
KONTOOR BRANDS INC			5,265.000	93,769.65
KOPIN CORP			9,182.000	12,212.06
KOPPERS HOLDINGS INC			4,195.000	79,033.80
KOREA SHIPBUILDING & OFFSHORE			55,909.000	4,062,391.36
KOREAN REINSURANCE CO			532,200.000	3,256,426.55
KORN FERRY			6,545.000	201,127.85
KORNIT DIGITAL LTD			31,402.000	1,676,238.76
KOSE CORP			1,200.000	144,153.49
KOSMOS ENERGY LTD			37,600.000	62,416.00
KOSS CORP			5,540.000	7,423.60
KOTAK MAHINDRA BANK LTD			194,625.000	3,506,813.58
KRAFT HEINZ CO/THE			92,214.000	2,940,704.46
KRATON CORP			4,684.000	80,939.52
KRATOS DEFENSE & SECURITY SOLU			11,642.000	181,964.46
KROGER CO/THE			110,890.000	3,753,626.50
KRONOS WORLDWIDE INC			4,184.000	43,555.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KRUNG THAI BANK PCL			12,448,500.000	4,148,493.02
KRYSTAL BIOTECH INC			2,214.000	91,703.88
KT&G CORP			72,800.000	4,732,893.53
KUBOO INC			208.000	0.35
KULICKE & SOFFA INDUSTRIES INC			8,233.000	171,493.39
KURA ONCOLOGY INC			6,645.000	108,313.50
KVH INDUSTRIES INC			3,205.000	28,620.65
L B FOSTER CO			2,849.000	36,381.73
L BRANDS INC			18,732.000	280,418.04
L'OREAL SA			1,716.000	550,636.87
L3HARRIS TECHNOLOGIES INC			45,625.000	7,741,193.75
LA JOLLA PHARMACEUTICAL CO			11,533.000	49,130.58
LA-Z-BOY INC			6,780.000	183,466.80
LABORATORY CORP OF AMERICA HOL			9,524.000	1,582,031.64
LADDER CAPITAL CORP			18,764.000	151,988.40
LAFARGEHOLCIM LTD			2,861.000	125,333.87
LAKELAND BANCORP INC			1,095.000	12,515.85
LAKELAND FINANCIAL CORP			3,215.000	149,786.85
LAKELAND INDUSTRIES INC			313.000	7,026.85
LAM RESEARCH CORP			16,618.000	5,375,258.28
LAMB WESTON HOLDINGS INC			11,722.000	749,387.46
LANCASTER COLONY CORP			2,644.000	409,793.56
LANDEC CORP			3,423.000	27,247.08
LANDS' END INC			3,105.000	24,964.20
LANNETT CO INC			9,994.000	72,556.44
LANTHEUS HOLDINGS INC			11,233.000	160,631.90
LANTRONIX INC			1,216.000	4,511.36
LAREDO PETROLEUM INC			443.000	6,139.98
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	1,529.15
LAS VEGAS SANDS CORP			26,973.000	1,228,350.42
LASERSIGHT INC COM NEW			413.000	16.52
LASERTEC CORP			2,100.000	197,766.14
LATTICE SEMICONDUCTOR CORP			15,599.000	442,855.61
LAUREATE EDUCATION INC			13,889.000	138,403.89
LAWSON PRODUCTS INC/DE			2,740.000	88,392.40
LAZARD EMERG MKT EQY-INST			7,524,990.971	109,338,118.80
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			4,931.000	566,966.38

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LEAR CORP			6,640.000	723,892.80
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,382.40
LECG CORP			659.000	3.30
LEGAL & GENERAL GROUP PLC			2,225,777.000	6,075,125.66
LEGG MASON INC			8,081.000	402,029.75
LEGGETT & PLATT INC			10,619.000	373,257.85
LEGRAND SA			3,634.000	275,992.87
LEIDOS HOLDINGS INC			25,494.000	2,388,022.98
LEMAITRE VASCULAR INC			6,943.000	183,295.20
LENDINGCLUB CORP			8,475.000	38,561.25
LENNAR CORP			40,212.000	2,477,863.44
LENOVO GROUP LTD HK/00992			8,578,000.000	4,748,062.35
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			7,332.000	14,627.35
LEXINGTON REALTY TRUST			29,776.000	314,136.80
LGI HOMES INC			2,770.000	243,843.10
LGL GROUP INC/THE			450.000	3,825.00
LHC GROUP INC			3,949.000	688,389.68
LIBBEY INC			2,574.000	262.55
LIBERTY BROADBAND CORP			76,461.000	9,478,105.56
LIBERTY GLOBAL PLC			8,700.000	187,137.00
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			11,165.000	105,397.60
LIBERTY MEDIA CORP-LIBERTY SIR			216,075.000	7,443,783.75
LIBERTY TRIPADVISOR HOLDINGS I			9,509.000	20,254.17
LICT CORP			4.000	68,000.00
LIFETIME BRANDS INC			2,245.000	15,086.40
LIGAND PHARMACEUTICALS INC			2,327.000	260,274.95
LIGHTPATH TECHNOLOGIES INC			618.000	2,064.12
LIMELIGHT NETWORKS INC			6,480.000	47,692.80
LIMESTONE BANCORP INC			203.000	2,669.45
LINCOLN EDUCATIONAL SERVICES C			1,569.000	6,119.10
LINCOLN NATIONAL CORP			31,752.000	1,168,156.08
LINDE PLC			69,030.000	14,625,187.17
LINDSAY CORP			1,426.000	131,491.46
LINEAGE CELL THERAPEUTICS INC			2,758.000	2,399.46
LINNCO LLC ESCROW			13,796.000	0.00
LIPID SCIENCES INC			7,118.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIQUIDITY SERVICES INC			3,941.000	23,488.36
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	905.90
LITE-ON TECHNOLOGY CORP			355,000.000	557,084.52
LITE-ON TECHNOLOGY CORP GDR			193,900.000	3,042,775.75
LITHIA MOTORS INC			2,809.000	425,085.97
LIVANOVA PLC			6,918.000	332,963.34
LIVE MICROSYSTEMS INC			117.000	93.60
LIVE NATION ENTERTAINMENT INC			11,403.000	505,494.99
LIVENT CORP			18,928.000	116,596.48
LIVEPERSON INC			8,988.000	372,372.84
LKQ CORP			336,103.000	8,805,898.60
LOCAWEB SERVICOS DE INTERNET S			227,140.000	1,787,070.75
LOCKHEED MARTIN CORP			28,009.000	10,221,044.28
LOEWS CORP			42,714.000	1,464,663.06
LOGIC DEVICES INC			306.000	0.31
LOGITECH INTERNATIONAL SA			3,362.000	219,485.33
LOJAS RENNER SA			162,368.000	1,246,414.23
LONDON STOCK EXCHANGE GROUP PL			142,270.000	14,692,428.91
LONZA GROUP AG			28,674.000	15,136,652.21
LOOKSMART GROUP INC			13.000	65.00
LORAL SPACE & COMMUNICATIONS I			2,255.000	44,017.60
LOUISIANA-PACIFIC CORP			17,083.000	438,178.95
LOWE'S COS INC			63,354.000	8,560,392.48
LPL FINANCIAL HOLDINGS INC			49,560.000	3,885,504.00
LS STARRETT CO/THE			905.000	3,067.95
LSB INDUSTRIES INC			2,861.000	3,318.76
LSC COMMUNICATIONS INC			460.000	25.96
LSI INDUSTRIES INC			2,790.000	18,051.30
LTC PROPERTIES INC			5,160.000	194,377.20
LTV CORP			50,656.000	75.98
LUBY'S INC			5,019.000	7,277.55
LUKOIL PJSC ADR			252,472.000	18,721,572.90
LULULEMON ATHLETICA INC			1,284.000	400,620.84
LUMBER LIQUIDATORS HOLDINGS IN			6,721.000	93,153.06
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,215.000	202,173.95
LUMOS PHARMA INC			725.000	11,955.25
LUNA INNOVATIONS INC			1,442.000	8,406.86
LVMH MOET HENNESSY LOUIS VUITT			26,368.000	11,564,743.10



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LYONDELLBASELL INDUSTRIES NV			28,297.000	1,859,678.84
M&T BANK CORP			25,041.000	2,603,512.77
M/I HOMES INC			2,574.000	88,648.56
M3 INC			2,600.000	110,497.29
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACATAWA BANK CORP			1,112.000	8,695.84
MACERICH CO/THE			18,063.000	162,025.11
MACK-CALI REALTY CORP			12,112.000	185,192.48
MACOM TECHNOLOGY SOLUTIONS HOL			95,495.000	3,280,253.25
MACROGENICS INC			6,796.000	189,744.32
MACY'S INC			39,489.000	271,684.32
MADISON SQUARE GARDEN ENTERTAI			82,950.000	6,221,250.00
MAGAZINE LUIZA SA			1,007,541.000	13,175,028.04
MAGELLAN FINANCIAL GROUP LTD			3,512.000	140,268.88
MAGELLAN HEALTH INC			4,682.000	341,692.36
MAGELLAN MIDSTREAM PARTNERS LP			276,899.000	11,953,729.83
MAGENTA THERAPEUTICS INC			6,533.000	49,062.83
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			173,400.000	7,697,330.40
MAGNACHIP SEMICONDUCTOR CORP			2,614.000	26,924.20
MAGNITOGORSK IRON & STEEL WORK GDR			636,803.000	4,292,052.22
MAIDEN HOLDINGS LTD			13,276.000	16,462.24
MAIN STREET CAPITAL CORP			7,512.000	233,848.56
MAJESCO			259.000	2,035.74
MAKEMYTRIP LTD			12,424.000	190,335.68
MAKITA CORP			258,100.000	9,366,097.99
MALIBU BOATS INC			2,594.000	134,758.30
MALLINCKRODT PLC			7,100.000	19,028.00
MANHATTAN BRIDGE CAPITAL INC			399.000	1,859.34
MANNATECH INC			379.000	5,605.41
MANNKIND CORP			6,503.000	11,380.25
MANTECH INTERNATIONAL CORP/VA			3,816.000	261,357.84
MAPFRE SA			2,768,300.000	4,924,998.37
MARATHON OIL CORP			104,119.000	637,208.28
MARATHON PETROLEUM CORP			52,194.000	1,951,011.72
MARCHEX INC			2,613.000	4,128.54
MARCUS CORP/THE			3,077.000	40,831.79
MARINE PRODUCTS CORP			6,614.000	91,603.90
MARINEMAX INC			406.000	9,090.34

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MARKEL CORP			959.000	885,320.03
MARKER THERAPEUTICS INC			10,800.000	22,356.00
MARKETAXESS HOLDINGS INC			7,007.000	3,509,946.44
MARLIN BUSINESS SERVICES CORP			1,513.000	12,799.98
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			21,602.000	1,851,939.46
MARRIOTT VACATIONS WORLDWIDE C			5,292.000	435,055.32
MARSH & MCLENNAN COS INC			48,554.000	5,213,242.98
MARTEN TRANSPORT LTD			45,848.000	1,153,535.68
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			4,996.000	1,032,023.72
MARUTI SUZUKI INDIA LTD			29,341.000	2,268,782.10
MARVELL TECHNOLOGY GROUP LTD			36,016.000	1,262,720.96
MASCO CORP			33,158.000	1,664,863.18
MASIMO CORP			4,246.000	968,045.54
MASONITE INTERNATIONAL CORP			3,688.000	286,852.64
MASTEC INC			8,983.000	403,067.21
MASTECH DIGITAL INC			728.000	18,767.84
MASTERCARD INC			72,242.000	21,361,959.40
MATADOR RESOURCES CO			10,532.000	89,522.00
MATEON THERAPEUTICS INC			10.000	1.88
MATERION CORP			4,937.000	303,576.13
MATRIX SERVICE CO			6,321.000	61,440.12
MATSON INC			6,806.000	198,054.60
MATTHEWS INTERNATIONAL CORP			4,938.000	94,315.80
MAUI LAND & PINEAPPLE CO INC			319.000	3,540.90
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			40,771.000	2,471,130.31
MAXIMUS INC			10,613.000	747,685.85
MAXLINEAR INC			8,104.000	173,911.84
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,163.000	117,181.75
MCCORMICK & CO INC/MD			15,189.000	2,725,058.49
MCDERMOTT INTERNATIONAL INC			22,913.994	1,649.81
MCDONALD'S CORP			59,683.000	11,009,723.01
MCEWEN MINING INC			42,993.000	43,422.93
MCGRATH RENTCORP			3,801.000	205,292.01
MCKESSON CORP			76,970.000	11,808,737.40
MCRAE INDUSTRIES INC			1,002.000	17,284.50

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MDC HOLDINGS INC			7,197.000	256,932.90
MECHANICAL TECHNOLOGY INC			734.000	499.12
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINOVA INC			18,121.000	98,215.82
MEDIFAST INC			2,606.000	361,634.62
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,853.000	358,406.06
MEDTRONIC PLC			268,690.000	24,638,873.00
MEET GROUP INC/THE			76.000	474.24
MEI PHARMA INC			100.000	413.00
MEIRAGTX HOLDINGS PLC			8,943.000	111,966.36
MEITUAN HK/03690			235,000.000	5,212,148.96
MENICON CO LTD			44,600.000	2,195,170.74
MERCADOLIBRE INC			15,140.000	14,924,557.80
MERCANTILE BANK CORP			3,854.000	87,100.40
MERCK & CO INC			273,345.000	21,137,768.85
MERCURY GENERAL CORP			2,908.000	118,501.00
MEREDITH CORP			6,959.000	101,253.45
MEREO BIOPHARMA GROUP PLC ADR			377.000	1,153.62
MERIDIAN BANCORP INC			5,286.000	61,317.60
MERIDIAN BIOSCIENCE INC			9,086.000	211,612.94
MERIT MEDICAL SYSTEMS INC			8,565.000	390,992.25
MERITAGE HOMES CORP			4,780.000	363,853.60
MERITOR INC			10,415.000	206,217.00
MERRIMACK PHARMACEUTICALS INC			2,896.000	9,643.68
MERUS NV			8,174.000	131,519.66
MESA AIR GROUP INC			29,700.000	98.01
MESA LABORATORIES INC			529.000	114,687.20
META FINANCIAL GROUP INC			7,075.000	128,552.75
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78
METHODE ELECTRONICS INC			5,357.000	167,459.82
METLIFE INC			120,207.000	4,389,959.64
METRO ONE TELECOMMUNICATIONS I			4,577.000	26.55
METTLER-TOLEDO INTERNATIONAL I			3,529.000	2,842,785.95
MEXCO ENERGY CORP			114.000	373.92
MFA FINANCIAL INC			38,032.000	94,699.68

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			658,955.790	16,150,347.46
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,325,599.700	58,710,137.10
MGE ENERGY INC			5,726.000	369,384.26
MGIC INVESTMENT CORP			57,575.000	471,539.25
MGM RESORTS INTERNATIONAL			91,257.000	1,533,117.60
MGP INGREDIENTS INC			2,464.000	90,441.13
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.76
MICROCHIP TECHNOLOGY INC			19,692.000	2,073,764.52
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	2,361.00
MICRON TECHNOLOGY INC			112,853.000	5,814,186.56
MICROSOFT CORP			772,405.000	157,192,141.55
MICROSTRATEGY INC			949.000	112,257.21
MICROWAVE FILTER CO INC			1,944.000	1,071.14
MID-AMERICA APARTMENT COMMUNIT			17,178.000	1,969,801.26
MIDDLESEX WATER CO			4,226.000	283,902.68
MIDLAND STATES BANCORP INC			5.000	74.75
MILLENDO THERAPEUTICS INC			5,321.000	9,364.96
MILLER INDUSTRIES INC/TN			2,131.000	63,439.87
MIMECAST LTD			7,820.000	325,781.20
MIMEDX GROUP INC			13,248.000	71,539.20
MINEBEA MITSUMI INC			14,000.000	253,436.53
MINERALS TECHNOLOGIES INC			5,079.000	238,357.47
MINERVA NEUROSCIENCES INC			3,128.000	11,292.08
MINTH GROUP LTD HK/00425			350,000.000	995,748.63
MIRUM PHARMACEUTICALS INC			3,555.000	69,180.30
MISONIX INC			6,712.000	91,081.84
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,746.000	2,793.60
MITEK SYSTEMS INC			1,490.000	14,318.90
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	4,914,139.96
MITSUBISHI UFJ LEASE & FINANCE			16,800.000	79,417.90
MOBILE MINI INC			5,988.000	176,646.00
MODEL N INC			118,422.000	4,116,348.72
MODINE MANUFACTURING CO			2,199.000	12,138.48
MOELIS & CO			7,601.000	236,847.16
MOHAWK INDUSTRIES INC			4,775.000	485,904.00
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MOLECULAR TEMPLATES INC			8,684.000	119,752.36	
MOLINA HEALTHCARE INC			6,257.000	1,113,620.86	
MOLSON COORS BEVERAGE CO			37,244.000	1,279,703.84	
MOMENTA PHARMACEUTICALS INC			8,823.000	293,541.21	
MONARCH CASINO & RESORT INC			1,327.000	45,224.16	
MONARCH CEMENT CO/THE			90.000	4,590.00	
MONARCH SERVICES INC			350.000	21.00	
MONDELEZ INTERNATIONAL INC			160,992.000	8,231,520.96	
MONEYGRAM INTERNATIONAL INC			218.000	699.78	
MONITRONICS INTERNATIONAL INC			424.000	1,463.86	
MONMOUTH REAL ESTATE INVESTMEN			13,717.000	198,759.33	
MONOPAR THERAPEUTICS INC			4,394.000	32,779.24	
MONOTARO CO LTD			243,600.000	9,754,386.44	
MONRO INC			4,111.000	225,858.34	
MONSTER BEVERAGE CORP			39,163.000	2,714,779.16	
MOODY'S CORP			13,343.000	3,665,722.39	
MOOG INC			6,325.000	335,098.50	
MOORE HANDLEY INC			612.000	0.06	
MORGAN GROUP HOLDING CO			4.000	40.00	
MORGAN STANLEY			141,034.000	6,811,942.20	
MORPHIC HOLDING INC			3,973.000	107,469.65	
MOSAIC CO/THE			27,988.000	350,129.88	
MOSSIMO INC			12,487.000	1,748.18	
MOSYS INC			25.000	45.75	
MOTORCAR PARTS OF AMERICA INC			3,389.000	59,883.63	
MOTOROLA SOLUTIONS INC			17,742.000	2,486,186.46	
MOVADO GROUP INC			4,169.000	45,191.96	
MOVIE GALLERY INC COM			15,125.000	30.25	
MPLX LP			778,137.000	13,446,207.36	
MR COOPER GROUP INC			7,439.000	92,541.16	
MR PRICE GROUP LTD			83,525.000	687,428.78	
MRC GLOBAL INC			13,787.000	81,481.17	
MSCI INC			9,539.000	3,184,308.98	
MSCI WORLD EX-US INDEX FUND A			36,097,458.701	712,448,250.69	
MSCI WORLD EX-US INDEX FUND B			14,558,645.884	320,772,377.24	
MSG NETWORKS INC			7,315.000	72,784.25	
MTBC INC			7,221.000	59,862.09	
MTS SYSTEMS CORP			3,333.000	58,627.47	
MTU AERO ENGINES AG			72,000.000	12,465,617.23	

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MUELLER INDUSTRIES INC			7,698.000	204,612.84
MUELLER WATER PRODUCTS INC			22,799.000	214,994.57
MUENCHENER RUECKVERSICHERUNGS-			57,580.000	14,964,864.08
MURATA MANUFACTURING CO LTD			220,500.000	12,908,912.03
MURPHY OIL CORP			16,237.000	224,070.60
MURPHY USA INC			3,307.000	372,335.13
MYERS INDUSTRIES INC			4,590.000	66,784.50
MYLAN NV			101,227.000	1,627,730.16
MYOKARDIA INC			5,165.000	499,042.30
MYR GROUP INC			2,503.000	79,870.73
MYREXIS INC			3,666.000	58.66
MYRIAD GENETICS INC			13,760.000	156,038.40
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			588.000	21,767.76
NACCO INDUSTRIES INC			1,785.000	41,590.50
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	901.69
NANOSTRING TECHNOLOGIES INC			7,070.000	207,504.50
NASB FINANCIAL INC			1,692.000	66,241.80
NASDAQ INC			16,505.000	1,971,852.35
NATERA INC			2,714.000	135,320.04
NATHAN'S FAMOUS INC			1,082.000	60,851.68
NATIONAL BANK HOLDINGS CORP			4,401.000	118,827.00
NATIONAL BANK OF CANADA			205,146.000	9,266,212.87
NATIONAL BEVERAGE CORP			2,254.000	137,539.08
NATIONAL CINEMEDIA INC			9,423.000	27,986.31
NATIONAL GENERAL HOLDINGS CORP			8,631.000	186,515.91
NATIONAL HEALTH INVESTORS INC			5,443.000	330,498.96
NATIONAL HEALTHCARE CORP			2,815.000	178,583.60
NATIONAL OILWELL VARCO INC			31,161.000	381,722.25
NATIONAL PRESTO INDUSTRIES INC			991.000	86,603.49
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,293.000	133,475.53
NATIONAL STORAGE AFFILIATES TR			7,434.000	213,058.44
NATIONAL VISION HOLDINGS INC			8,356.000	255,025.12
NATIONAL WESTERN LIFE GROUP IN			753.000	153,002.07
NATURAL ALTERNATIVES INTERNATI			2,609.000	17,949.92
NATURAL GAS SERVICES GROUP INC			4,595.000	28,810.65
NATURE'S SUNSHINE PRODUCTS INC			2,855.000	25,609.35

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATUS MEDICAL INC			4,518.000	98,582.76
NAUTILUS INC			3,995.000	37,033.65
NAVIDEA BIOPHARMACEUTICALS INC			26.000	102.44
NAVIENT CORP			22,579.000	158,730.37
NAVIGATOR HOLDINGS LTD			8,669.000	55,741.67
NAVISTAR INTERNATIONAL CORP			6,353.000	179,154.60
NBT BANCORP INC			6,957.000	213,997.32
NCR CORP			236,064.000	4,088,628.48
NCISOFT CORP			3,867.000	2,864,444.94
NEENAH INC			3,767.000	186,315.82
NELNET INC			4,559.000	217,646.66
NEOGEN CORP			6,918.000	536,836.80
NEOGENOMICS INC			13,765.000	426,302.05
NEOLEUKIN THERAPEUTICS INC			5,380.000	89,308.00
NEOMAGIC CORP			1,790.000	7.52
NEOPHOTONICS CORP			100.000	888.00
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			250,930.000	9,810,572.95
NESTLE SA			8,776.000	970,078.88
NET 1 UEPS TECHNOLOGIES INC			4,956.000	15,066.24
NETAPP INC			38,142.000	1,692,360.54
NETBANK INC COM			43,611.000	0.00
NETEASE INC ADR			6,470.000	2,778,088.60
NETFLIX INC			35,301.000	16,063,367.04
NETGEAR INC			4,622.000	119,663.58
NETLIST INC			1,400.000	797.86
NETSCOUT SYSTEMS INC			9,860.000	252,021.60
NETSOL TECHNOLOGIES INC			5,522.000	14,688.52
NETWORK INTERNATIONAL HOLDINGS			59,566.000	324,574.90
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,204.20
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	5.07
NEUROBO PHARMACEUTICALS INC			4,708.000	37,899.40
NEUROCRINE BIOSCIENCES INC			12,644.000	1,542,568.00
NEVRO CORP			3,800.000	453,986.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			13,534.000	441,885.10
NEW MOUNTAIN FINANCE CORP			812.000	7,543.48
NEW ORIENTAL EDUCATION & TECHN ADR			20,007.000	2,605,511.61

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NEW SENIOR INVESTMENT GROUP IN			13,722.000	49,673.64	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			29,858.000	77,929.38	
NEWELL BRANDS INC			30,637.000	486,515.56	
NEWMARK GROUP INC			18,674.000	90,755.64	
NEWMARKET CORP			400.000	160,192.00	
NEWMONT CORP			102,662.000	6,338,351.88	
NEWPARK RESOURCES INC			13,736.000	30,631.28	
NEWS CORP			40,986.000	486,973.62	
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00	
NEWTEK BUSINESS SERVICES CORP			881.000	16,051.82	
NEXA RESOURCES SA			15,273.000	101,412.72	
NEXI SPA			25,720.000	444,866.24	
NEXIEN BIOPHARMA INC			50.000	1.50	
NEXON CO LTD			369,800.000	8,353,363.17	
NEXPOINT RESIDENTIAL TRUST INC			1,887.000	66,705.45	
NEXPRISE INC			1,644.000	0.00	
NEXSTAR MEDIA GROUP INC			4,418.000	369,742.42	
NEXTCURE INC			5,119.000	109,751.36	
NEXTERA ENERGY INC			48,276.000	11,594,446.92	
NEXTERA ENTERPRISES INC			29,140.000	11.66	
NEXTGEN HEALTHCARE INC			9,556.000	104,924.88	
NEXTIER OILFIELD SOLUTIONS INC			16,602.000	40,674.90	
NIC INC			9,330.000	214,216.80	
NICOLET BANKSHARES INC			2,008.000	110,038.40	
NIELSEN HOLDINGS PLC			39,712.000	590,120.32	
NIHON M&A CENTER INC			5,800.000	261,815.81	
NIKE INC			171,934.000	16,858,128.70	
NINTENDO CO LTD			32,900.000	14,640,858.05	
NINTENDO CO LTD ADR			102,534.000	5,731,650.60	
NIPPON PROLOGIS REIT INC			88.000	267,544.14	
NIPPON TELEGRAPH & TELEPHONE C			462,900.000	10,793,205.08	
NISOURCE INC			84,328.000	1,917,618.72	
NITCHES INC			1,080.000	7.24	
NITTO DENKO CORP			2,700.000	152,662.56	
NL INDUSTRIES INC			6,287.000	21,438.67	
NLIGHT INC			8,323.000	185,269.98	
NMI HOLDINGS INC			161,159.000	2,591,436.72	
NMT MEDICAL INC			2,641.000	0.00	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NN INC			2,318.000	10,987.32
NOBILITY HOMES INC			1,411.000	32,636.43
NOBLE CORP PLC			30,883.000	9,916.53
NOBLE ENERGY INC			38,503.000	344,986.88
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			63,763.000	539,434.98
NOMURA REAL ESTATE HOLDINGS IN			7,100.000	131,621.63
NOMURA RESEARCH INSTITUTE LTD			8,400.000	227,898.23
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			12,898.000	52,365.88
NORFOLK SOUTHERN CORP			25,078.000	4,402,944.46
NORTECH SYSTEMS INC			821.000	3,366.10
NORTHEAST INDIANA BANCORP INC			588.000	18,669.00
NORTHERN OIL AND GAS INC			29,502.000	24,749.22
NORTHERN TECHNOLOGIES INTERNAT			338.000	2,697.24
NORTHERN TRUST CORP			33,520.000	2,659,476.80
NORTHFIELD BANCORP INC			10,530.000	121,305.60
NORTHRIM BANCORP INC			1,097.000	27,578.58
NORTHROP GRUMMAN CORP			25,133.000	7,726,889.52
NORTHWEST BANCSHARES INC			16,736.000	171,125.61
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	2,251.89
NORTHWEST NATURAL HOLDING CO			5,190.000	289,550.10
NORTHWEST PIPE CO			3,506.000	87,895.42
NORTHWESTERN CORP			7,697.000	419,640.44
NORTONLIFELOCK INC			88,448.000	1,753,923.84
NORWEGIAN CRUISE LINE HOLDINGS			20,576.000	338,063.68
NOVA MEASURING INSTRUMENTS LTD			2,004.000	96,572.76
NOVANTA INC			4,787.000	511,107.99
NOVARTIS AG			278,078.000	24,187,841.03
NOVATION COS INC			1,726.000	32.97
NOVAVAX INC			1,425.000	118,773.75
NOVELSTEM INTERNATIONAL CORP			3,839.000	281.40
NOVO NORDISK A/S			195,518.000	12,651,606.66
NOW INC			14,560.000	125,652.80
NRG ENERGY INC			60,103.000	1,956,953.68
NTN BUZZTIME INC			146.000	321.20
NTPC LTD			3,618,824.000	4,591,604.15
NTT DOCOMO INC			7,100.000	189,666.78
NU SKIN ENTERPRISES INC			8,928.000	341,317.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUCOR CORP			48,742.000	2,018,406.22
NUSTAR ENERGY LP			125,902.000	1,797,880.56
NUTROGANICS INC			831.000	0.75
NUVASIVE INC			6,119.000	340,583.54
NUVECTRA CORP			1,141.000	0.00
NV5 GLOBAL INC			1,844.000	93,730.52
NVE CORP			1,760.000	108,820.80
NVIDIA CORP			58,355.000	22,169,648.05
NVR INC			605.000	1,971,543.75
NXP SEMICONDUCTORS NV			38,402.000	4,379,364.08
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,157.000	3,017,892.19
O-I GLASS INC			17,300.000	155,354.00
OAKTREE SPECIALTY LENDING CORP			2,833.000	12,663.51
OBAYASHI CORP			14,900.000	139,214.90
OBLONG INC			154.000	229.45
OCCIDENTAL PETROLEUM CORP			72,241.000	1,322,010.30
OCEANEERING INTERNATIONAL INC			11,718.000	74,878.02
OCEANFIRST FINANCIAL CORP			4,687.000	82,631.81
OCULAR THERAPEUTIX INC			1,538.000	12,811.54
OCWEN FINANCIAL CORP			9,135.000	6,065.64
ODAKYU ELECTRIC RAILWAY CO LTD			5,100.000	125,319.55
ODYSSEY MARINE EXPLORATION INC			55.000	256.58
OFFICE DEPOT INC			50,927.000	119,678.45
OFFICE PROPERTIES INCOME TRUST			2.890	75.06
OFG BANCORP			7,042.000	94,151.54
OHIO VALLEY BANCORP			1,436.000	32,338.72
OIL STATES INTERNATIONAL INC			5,546.000	26,343.50
OIL-DRI CORP OF AMERICA			2,314.000	80,295.80
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			10,836.000	2,169,692.28
OLD DOMINION FREIGHT LINE INC			16,359.000	2,774,322.81
OLD NATIONAL BANCORP/IN			18,457.000	253,968.32
OLD SECOND BANCORP INC			420.000	3,267.60
OLIN CORP			18,543.000	213,059.07
OLYMPIC STEEL INC			1,784.000	20,962.00
OLYMPUS CORP			525,300.000	10,105,761.97
OMEGA FLEX INC			1,193.000	126,219.40
OMEROS CORP			10,561.000	155,457.92

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OMNICELL INC			6,424.000	453,662.88
OMNICOM GROUP INC			17,199.000	939,065.40
OMTHERA PHARMACEUTICAL			2,956.000	0.00
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	244.48
ONCTERNAL THERAPEUTICS INC			397.000	1,127.48
ONE GAS INC			7,789.000	600,142.45
ONE LIBERTY PROPERTIES INC			4,437.000	78,179.94
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			248,380.000	8,251,183.60
ONESPAN INC			8,446.000	235,896.78
ONO PHARMACEUTICAL CO LTD			4,100.000	119,216.75
ONTO INNOVATION INC			6,130.000	208,665.20
OPIANT PHARMACEUTICALS INC			4,793.000	42,897.35
OPKO HEALTH INC			61,064.000	208,228.24
OPPENHEIMER HOLDINGS INC			1,118.000	24,361.22
OPTICAL CABLE CORP			1,148.000	2,870.00
OPTIMIZERX CORP			11,572.000	150,667.44
OPTION CARE HEALTH INC			3,417.000	47,427.96
ORACLE CORP			186,336.000	10,298,790.72
ORASURE TECHNOLOGIES INC			13,453.000	156,458.39
ORBCOMM INC			7,553.000	29,079.05
ORBIT INTERNATIONAL CORP			335.000	1,423.75
ORCHID ISLAND CAPITAL INC			3,397.000	15,999.87
ORGANOVO HOLDINGS INC			8,900.000	4,895.89
ORION ENGINEERED CARBONS SA			7,793.000	82,527.87
ORION GROUP HOLDINGS INC			5,279.000	16,576.06
ORIX CORP			22,700.000	279,528.66
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			6,137.000	389,638.13
ORSTED AS			3,045.000	351,214.68
ORTHOFIX MEDICAL INC			4,257.000	136,224.00
ORTHOPEDIATRICS CORP			91,449.000	4,001,808.24
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,826.000	285,572.64
OTELCO INC			3,478.000	39,127.50
OTIS WORLDWIDE CORP			66,075.000	3,757,024.50
OTONOMY INC			5,799.000	20,992.38
OTP BANK NYRT			131,008.000	4,574,823.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OTSUKA CORP			4,600.000	242,183.80	
OTTER TAIL CORP			6,958.000	269,900.82	
OUTFRONT MEDIA INC			26,351.000	373,393.67	
OVERSEAS SHIPHOLDING GROUP INC			447.000	831.42	
OVERSTOCK.COM INC			3,074.000	87,393.82	
OVINTIV INC			29,111.000	278,010.05	
OWENS & MINOR INC			9,083.000	69,212.46	
OXFORD IMMUNOTEC GLOBAL PLC			7,292.000	94,796.00	
OXFORD INDUSTRIES INC			3,210.000	141,272.10	
OYSTER POINT PHARMA INC			2,210.000	63,824.80	
P H GLATFELTER CO			4,660.000	74,793.00	
P&F INDUSTRIES INC			1,772.000	8,860.00	
P10 HOLDINGS INC			1,780.000	4,467.80	
PAB BANKSHARES INC			1,304.000	0.13	
PACCAR INC			47,430.000	3,550,135.50	
PACIFIC BIOSCIENCES OF CALIFOR			11,115.000	38,346.75	
PACIFIC ETHANOL INC			7,685.000	5,455.58	
PACIFIC MERCANTILE BANCORP			995.000	3,641.70	
PACIFIC PREMIER BANCORP INC			13,569.000	294,175.92	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			79,709.000	4,182,331.23	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			20,503.000	2,046,199.40	
PALM HARBOR HOMES INC			3,688.000	8.11	
PALOMAR HOLDINGS INC			50,327.000	4,316,043.52	
PALTAC CORP			5,000.000	229,642.67	
PAM TRANSPORTATION SERVICES IN			1,461.000	44,925.75	
PAN PACIFIC INTERNATIONAL HOLD			361,600.000	7,940,217.69	
PANDORA A/S			2,333.000	126,670.62	
PANHANDLE OIL AND GAS INC			6,379.000	17,095.72	
PAPA JOHN'S INTERNATIONAL INC			3,436.000	272,852.76	
PAR PACIFIC HOLDINGS INC			4,343.000	38,913.28	
PAR TECHNOLOGY CORP			2,981.000	89,221.33	
PARAGON TECHNOLOGIES INC			1,680.000	3,208.80	
PARATEK PHARMACEUTICALS INC			7,390.000	38,575.80	
PARETEUM CORP			769.000	476.85	
PARK AEROSPACE CORP			5,314.000	59,197.96	
PARK CITY GROUP INC			3,549.000	14,976.78	
PARK HOTELS & RESORTS INC			30,649.000	303,118.61	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARK NATIONAL CORP			1,641.000	115,493.58	
PARK-OHIO HOLDINGS CORP			506.000	8,394.54	
PARKER DRILLING CO			9.611	54.31	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00	
PARKER-HANNIFIN CORP			10,303.000	1,888,230.81	
PARKERVISION INC			219.000	107.16	
PARSONS CORP			1,537.000	55,700.88	
PARTNERS GROUP HOLDING AG			25,708.000	23,316,400.41	
PATRICK INDUSTRIES INC			3,040.000	186,200.00	
PATRIOT TRANSPORTATION HOLDING			953.000	8,005.20	
PATTERSON COS INC			15,061.000	331,342.00	
PATTERSON-UTI ENERGY INC			21,300.000	73,911.00	
PAUL MUELLER CO			119.000	2,928.59	
PAYCHEX INC			30,695.000	2,325,146.25	
PAYCOM SOFTWARE INC			6,973.000	2,159,747.29	
PAYPAL HOLDINGS INC			151,426.000	26,382,951.98	
PBF ENERGY INC			10,761.000	110,192.64	
PC CONNECTION INC			4,056.000	188,036.16	
PCD INC COM			12,400.000	0.00	
PCTEL INC			9,084.000	60,681.12	
PDC ENERGY INC			10,879.000	135,334.76	
PDF SOLUTIONS INC			9,851.000	192,685.56	
PDL BIOPHARMA INC			19,691.000	57,300.81	
PEABODY ENERGY CORP			10,300.000	29,664.00	
PEAPACK-GLADSTONE FINANCIAL CO			3,538.000	66,266.74	
PEARL ABYSS CORP			63,000.000	11,417,884.51	
PEBBLEBROOK HOTEL TRUST			14,775.000	201,826.50	
PEGASUS COS INC/THE			36.000	6,768.36	
PEGATRON CORP			2,704,000.000	5,865,410.37	
PENN NATIONAL GAMING INC			16,917.000	516,645.18	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	4,564.17	
PENN VIRGINIA CORP			3,566.000	33,983.98	
PENNANT GROUP INC/THE			2,902.500	65,596.50	
PENNSYLVANIA REAL ESTATE INVES			11,416.000	15,525.76	
PENNYMAC FINANCIAL SERVICES IN			4,461.000	186,425.19	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			13,302.000	505,342.98	
PEOPLE'S UNITED FINANCIAL INC			34,085.000	394,363.45	

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PEOPLE'S UTAH BANCORP			2,934.000	65,926.98	
PEOPLES BANCORP INC/OH			1,795.000	38,197.60	
PEOPLES FINANCIAL CORP/MS			675.000	6,243.75	
PEOPLES FINANCIAL SERVICES COR			481.000	17,970.16	
PEPSICO INC			147,811.000	19,549,482.86	
PEPTIDREAM INC			1,600.000	73,263.20	
PERCEPTRON INC			2,472.000	8,182.32	
PERDOCEO EDUCATION CORP			6,280.000	100,040.40	
PERFICIENT INC			5,553.000	198,686.34	
PERKINELMER INC			12,329.000	1,209,351.61	
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	8,441.19	
PERMA-PIPE INTERNATIONAL HOLDI			2,645.000	14,864.90	
PERRIGO CO PLC			29,683.000	1,640,579.41	
PERSIMMON PLC			3,793.000	107,136.38	
PERSONALIS INC			4,900.000	63,553.00	
PERSPECTA INC			16,900.000	392,587.00	
PERVASIP CORP			276.000	0.03	
PETIQ INC			4,631.000	161,344.04	
PETMED EXPRESS INC			3,204.000	114,190.56	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PEUGEOT SA			22,123.000	359,791.03	
PFF BANCORP INC			6,255.000	9.38	
PFIZER INC			500,521.000	16,367,036.70	
PFSWEB INC			1,482.000	9,899.76	
PGT INNOVATIONS INC			7,992.000	125,314.56	
PHARMANETICS INC COM			6,690.000	16.73	
PHARMCHEM INC			1,619.000	3,173.24	
PHARMOS CORP			2,143.000	23.57	
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00	
PHIBRO ANIMAL HEALTH CORP			5,647.000	148,346.69	
PHILIP MORRIS INTERNATIONAL IN			124,984.000	8,756,379.04	
PHILLIPS 66			53,991.000	3,881,952.90	
PHILLIPS 66 PARTNERS LP			267,727.000	9,648,881.08	
PHOENIX FOOTWEAR GROUP INC			1,137.000	129.39	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOTRONICS INC			6,011.000	66,902.43	
PHREESIA INC			2,310.000	65,326.80	
PHYSICIANS REALTY TRUST			23,892.000	418,587.84	
PICO HOLDINGS INC			1,629.000	13,732.47	

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PIEDMONT OFFICE REALTY TRUST I			16,500.000	274,065.00
PIER 1 IMPORTS INC			612.000	79.56
PING AN INSURANCE GROUP CO OF HK/02318			228,000.000	2,279,867.61
PINNACLE WEST CAPITAL CORP			29,982.000	2,197,380.78
PIONEER BANCORP INC/NY			300.000	2,745.00
PIONEER ENERGY SERVICES CORP			3.000	909.57
PIONEER NATURAL RESOURCES CO			26,570.000	2,595,889.00
PIPER SANDLER COS			2,877.000	170,203.32
PITNEY BOWES INC			24,813.000	64,513.80
PIXELWORKS INC			1,554.000	5,019.42
PJT PARTNERS INC			2,840.000	145,805.60
PLAINS ALL AMERICAN PIPELINE L			1,391,277.000	12,298,888.68
PLANTRONICS INC			5,969.000	87,624.92
PLAYA HOTELS & RESORTS NV			311.000	1,125.82
PLEXUS CORP			4,047.000	285,556.32
PLUG POWER INC			19,574.000	160,702.54
PLUS THERAPEUTICS INC			0.160	0.34
PLYMOUTH INDUSTRIAL REIT INC			3,770.000	48,256.00
PNC FINANCIAL SERVICES GROUP I			40,836.000	4,296,355.56
PNM RESOURCES INC			10,167.000	390,819.48
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.37
POLARITYTE INC			1,793.000	2,223.32
PONIARD PHARMACEUTICALS INC			80.000	2.49
POPULAR INC			3,300.000	122,661.00
PORTLAND GENERAL ELECTRIC CO			13,419.000	561,048.39
POSCO			51,909.000	7,508,972.50
POTLATCHDELTIC CORP			8,307.000	315,915.21
POWELL INDUSTRIES INC			2,042.000	55,930.38
POWER INTEGRATIONS INC			3,348.000	395,499.24
POWERFLEET INC			1,869.000	8,634.78
POWERTECH TECHNOLOGY INC			2,048,100.000	7,427,568.69
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			26,422.000	2,802,317.32
PPL CORP			74,744.000	1,931,384.96
PRA GROUP INC			6,832.000	264,125.12
PREFERRED APARTMENT COMMUNITIE			7,148.000	54,324.80
PREFERRED BANK/LOS ANGELES CA			2,534.000	108,581.90
PREFORMED LINE PRODUCTS CO			939.000	46,959.39

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PREMIER FINANCIAL BANCORP INC			3,961.000	50,780.02
PREMIER FINANCIAL CORP			6,624.000	117,046.08
PREMIER INC			329,581.000	11,298,036.68
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			8,017.000	301,118.52
PRGX GLOBAL INC			721.000	3,388.70
PRICESMART INC			2,483.000	149,799.39
PRIMECARE SYSTEMS INC			1,444.000	1.59
PRIMEENERGY RESOURCES CORP			3,609.000	256,527.72
PRIMORIS SERVICES CORP			5,451.000	96,809.76
PRINCETON NATIONAL BANCORP INC			3,531.000	38.84
PRINCIPAL FINANCIAL GROUP INC			27,995.000	1,162,912.30
PRINCIPIA BIOPHARMA INC			1,876.000	112,166.04
PRISM TECHNOLOGIES GROUP INC			294.000	9.56
PRO-DEX INC			851.000	15,164.82
PROASSURANCE CORP			9,096.000	131,619.12
PROCTER & GAMBLE CO/THE			257,864.000	30,832,798.48
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00
PROGRESS SOFTWARE CORP			5,598.000	216,922.50
PROGRESSIVE CORP/THE			177,714.000	14,236,668.54
PROLIANCE INTERNATIONAL INC			4,794.000	3.84
PROLOGIS INC			67,529.000	6,302,481.57
PROOFPOINT INC			31,990.000	3,554,728.80
PROPETRO HOLDING CORP			8,841.000	45,442.74
PROSEGUR CIA DE SEGURIDAD SA			170,133.000	395,927.86
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			34,971.000	178,701.81
PROTAGENIC THERAPEUTICS INC			2.000	2.34
PROTAGONIST THERAPEUTICS INC			5,124.000	90,489.84
PROTALIX BIOTHERAPEUTICS INC			1,786.000	6,768.94
PROTARA THERAPEUTICS INC			1,345.000	39,435.40
PROTECTIVE INSURANCE CORP			2,691.000	40,553.37
PROTHENA CORP PLC			8,541.000	89,338.86
PROTO LABS INC			3,603.000	405,229.41
PROVENTION BIO INC			5,380.000	75,911.80
PROVIDENCE SERVICE CORP/THE			2,352.000	185,596.32
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	15,126.48
PROVIDENT FINANCIAL SERVICES I			12,167.000	175,813.15
PRUDENTIAL FINANCIAL INC			37,507.000	2,284,176.30



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PRUDENTIAL PLC			480,842.000	7,239,454.25
PS BUSINESS PARKS INC			2,487.000	329,278.80
PSG GROUP LTD			83,888.000	764,672.32
PSYCHEMEDICS CORP			3,498.000	19,239.00
PTC THERAPEUTICS INC			8,141.000	413,074.34
PUBLIC SERVICE ENTERPRISE GROU			68,979.000	3,391,007.64
PUBLIC STORAGE			20,050.000	3,847,394.50
PULSE BIOSCIENCES INC			12,989.000	135,864.94
PULTEGROUP INC			44,531.000	1,515,389.93
PUMA SE			129,430.000	10,004,315.54
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	453.25
PVH CORP			5,694.000	273,596.70
PYXIS TANKERS INC			199.000	147.30
PYXUS INTERNATIONAL INC			1,648.000	774.56
PZENA INVESTMENT MANAGEMENT IN			6,311.000	34,331.84
Q2 HOLDINGS INC			6,200.000	531,898.00
QC HOLDINGS INC			1,838.000	514.64
QCR HOLDINGS INC			1,431.000	44,618.58
QEP CO INC			485.000	4,486.25
QEP RESOURCES INC			8,900.000	11,481.00
QORVO INC			22,637.000	2,502,067.61
QTS REALTY TRUST INC			7,059.000	452,411.31
QUAD SYSTEMS CORP			8,400.000	0.01
QUAD/GRAPHICS INC			2,138.000	6,948.50
QUAKER CHEMICAL CORP			2,714.000	503,854.10
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			196,916.000	17,960,708.36
QUALSTAR CORP			333.000	815.85
QUALYS INC			4,264.000	443,541.28
QUANEX BUILDING PRODUCTS CORP			4,989.000	69,247.32
QUANTA SERVICES INC			11,048.000	433,413.04
QUANTERIX CORP			47,050.000	1,288,699.50
QUANTUM CORP			1,840.000	7,102.40
QUEST DIAGNOSTICS INC			13,858.000	1,579,257.68
QUICKLOGIC CORP			189.000	578.34
QUILTER PLC			102,059.000	175,473.85
QUINSTREET INC			11,286.000	118,051.56
QUMU CORP			2,187.000	7,851.33

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QUOTIENT TECHNOLOGY INC			9,350.000	68,442.00
R1 RCM INC			6,974.000	77,760.10
RADIAN GROUP INC			94,373.000	1,463,725.23
RADIOIO INC			9.000	0.02
RADIUS HEALTH INC			5,886.000	80,226.18
RADNET INC			6,699.000	106,313.13
RADWARE LTD			4,421.000	104,291.39
RAFAEL HOLDINGS INC			6,373.000	91,580.01
RAIA DROGASIL SA			36,807.000	748,501.06
RAINMAKER SYSTEMS INC			1,456.000	3.20
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			3,835.000	278,114.20
RAMBUS INC			13,768.000	209,273.60
RANGE RESOURCES CORP			23,828.000	134,151.64
RAPID7 INC			3,546.000	180,916.92
RAPT THERAPEUTICS INC			3,266.000	94,779.32
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			4,833.000	103,957.83
RAYMOND JAMES FINANCIAL INC			26,867.000	1,849,255.61
RAYTHEON TECHNOLOGIES CORP			118,054.486	7,274,517.43
RBC BEARINGS INC			3,407.000	456,674.28
RCM TECHNOLOGIES INC			3,101.000	4,155.34
RE/MAX HOLDINGS INC			3,998.000	125,657.14
READING INTERNATIONAL INC			4,527.000	19,239.75
REALNETWORKS INC			4,442.000	5,774.60
REALOGY HOLDINGS CORP			12,065.000	89,401.65
REALTY INCOME CORP			48,845.000	2,906,277.50
REC LTD			3,414,700.000	4,888,883.83
RECRO PHARMA INC			12,114.000	55,118.70
RECRUIT HOLDINGS CO LTD			426,000.000	14,538,925.46
RED LION HOTELS CORP			2,002.000	4,664.66
RED ROBIN GOURMET BURGERS INC			3,459.000	35,281.80
RED ROCK RESORTS INC			8,425.000	91,916.75
REDWOOD TRUST INC			9,018.000	63,126.00
REGENCY CENTERS CORP			33,300.000	1,528,137.00
REGENERON PHARMACEUTICALS INC			14,605.000	9,108,408.25
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			282,150.000	750,828.90
REGIONS FINANCIAL CORP			153,538.000	1,707,342.56

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REGIS CORP			9,270.000	75,828.60
REINSURANCE GROUP OF AMERICA I			1,700.000	133,348.00
RELIANCE INDUSTRIES LTD			136,166.000	3,073,231.14
RELIANCE STEEL & ALUMINUM CO			2,300.000	218,339.00
RELIV INTERNATIONAL INC			185.000	666.00
RELMADA THERAPEUTICS INC			1,345.000	60,188.75
RELX PLC			389,235.000	8,993,554.92
RENASANT CORP			7,967.000	198,378.30
RENASAS ELECTRONICS CORP			40,500.000	206,845.25
RENEWABLE ENERGY GROUP INC			6,357.000	157,526.46
RENT-A-CENTER INC/TX			6,709.000	186,644.38
REPLIMUNE GROUP INC			4,344.000	107,948.40
REPUBLIC BANCORP INC/KY			2,075.000	67,873.25
REPUBLIC SERVICES INC			27,251.000	2,235,944.55
RESEARCH FRONTIERS INC			2,548.000	10,344.88
RESMED INC			16,601.000	3,187,392.00
RESOLUTE FOREST PRODUCTS INC			8,979.000	18,945.69
RESONA HOLDINGS INC			1,395,700.000	4,758,200.41
RESONATE BLENDS INC			0.167	0.01
RESOURCES CONNECTION INC			5,988.000	71,676.36
RESPIRERX PHARMACEUTICALS INC			34.000	0.20
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	16,493.40
RETAIL OPPORTUNITY INVESTMENTS			14,689.000	166,426.37
RETAIL PROPERTIES OF AMERICA I			23,483.000	171,895.56
RETAIL VALUE INC			2,053.000	25,375.08
RETRACTABLE TECHNOLOGIES INC			11,049.000	77,563.98
RETROPHIN INC			8,850.000	180,628.50
REUNION INDUSTRIES INC			1,969.000	0.00
REVANCE THERAPEUTICS INC			8,983.000	219,364.86
REX AMERICAN RESOURCES CORP			2,697.000	187,090.89
REXAHN PHARMACEUTICALS INC			39.000	110.76
REXNORD CORP			15,650.000	456,197.50
RF INDUSTRIES LTD			1,430.000	6,663.80
RH			2,106.000	524,183.40
RHYTHM PHARMACEUTICALS INC			6,001.000	133,822.30
RIBBON COMMUNICATIONS INC			5,200.000	20,436.00
RICHARDSON ELECTRONICS LTD/UNI			1,490.000	6,019.60
RICHTER GEDEON NYRT			226,500.000	4,679,621.95
RIGEL PHARMACEUTICALS INC			7,360.000	13,468.80

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RIGNET INC			4,213.000	9,057.95
RING ENERGY INC			6,183.000	7,172.28
RINGCENTRAL INC			6,301.000	1,795,848.01
RIO TINTO LTD			116,800.000	7,877,629.73
RIO TINTO PLC			222,333.000	12,496,769.65
RIOT BLOCKCHAIN INC			6.000	13.32
RITE AID CORP			6,320.000	107,819.20
RIVERVIEW BANCORP INC			3,842.000	21,707.30
RLI CORP			5,518.000	453,027.80
RLJ LODGING TRUST			23,124.000	218,290.56
RMR GROUP INC/THE			144.000	4,243.68
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,199.000	485,983.17
ROCHE HOLDING AG			40,732.000	14,114,666.46
ROCK CREEK PHARMACEUTICALS INC			413.000	0.46
ROCKFORD CORP/ARIZONA			4,168.000	34,386.00
ROCKWELL AUTOMATION INC			12,775.000	2,721,075.00
ROCKWELL MEDICAL INC			11,333.000	22,099.35
ROCKY BRANDS INC			2,627.000	54,011.12
ROCKY MOUNTAIN CHOCOLATE FACTO			3,736.000	15,878.00
ROGERS CORP			2,352.000	293,059.20
ROKU INC			9,235.000	1,076,154.55
ROLLINS INC			11,312.000	479,515.68
ROPER TECHNOLOGIES INC			8,380.000	3,253,618.80
ROSETTA STONE INC			3,794.000	63,966.84
ROSNEFT OIL CO PJSC GDR			1,224,880.000	6,202,179.89
ROSS STORES INC			33,592.000	2,863,382.08
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			19,435.000	977,580.50
ROYAL DUTCH SHELL PLC B SHS			46,904.000	709,364.09
ROYALE ENERGY INC			2,193.000	307.02
RPT REALTY			8,499.000	59,153.04
RR DONNELLEY & SONS CO			1,394.000	1,658.86
RTI SURGICAL HOLDINGS INC			8,303.000	26,403.54
RTW RETAILWINDS INC			3,758.000	753.48
RUBICON PROJECT INC/THE			7,879.000	52,552.93
RUBICON TECHNOLOGY INC			381.000	3,055.62
RUSH ENTERPRISES INC			7,151.000	296,480.46
RUTH'S HOSPITALITY GROUP INC			2,891.000	23,590.56

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RYANAIR HOLDINGS PLC ADR			81,543.000	5,409,562.62	
RYMAN HOSPITALITY PROPERTIES I			5,890.000	203,794.00	
RYOHIN KEIKAKU CO LTD			6,100.000	86,226.07	
S&P GLOBAL INC			40,494.000	13,341,963.12	
SABRA HEALTH CARE REIT INC			26,095.000	376,550.85	
SABRE CORP			34,876.000	281,100.56	
SAFARICOM PLC			7,666,772.000	2,061,501.78	
SAFEGUARD SCIENTIFICS INC			1,864.000	13,048.00	
SAFEHOLD INC			2,210.000	127,052.90	
SAFETY INSURANCE GROUP INC			1,605.000	122,397.30	
SAGA COMMUNICATIONS INC			798.000	20,428.80	
SAGE GROUP PLC/THE			1,350,000.000	11,206,027.08	
SAGE THERAPEUTICS INC			9,625.000	400,207.50	
SAIA INC			3,332.000	370,451.76	
SAILPOINT TECHNOLOGIES HOLDING			10,744.000	284,393.68	
SALEM MEDIA GROUP INC			2,472.000	2,793.36	
SALESFORCE.COM INC			112,226.000	21,023,296.58	
SALLY BEAUTY HOLDINGS INC			19,200.000	240,576.00	
SAMPO OYJ			208,429.000	7,168,051.10	
SAMSUNG ELECTRONICS CO LTD			441,340.000	19,372,952.61	
SAMSUNG ELECTRONICS CO LTD GDR			3,636.000	3,946,258.92	
SANCHEZ ENERGY CORP			6,989.000	58.40	
SANDERSON FARMS INC			2,996.000	347,206.44	
SANDS CHINA LTD HK/01928			1,258,000.000	4,934,319.93	
SANDVIK AB			28,412.000	530,934.32	
SANDY SPRING BANCORP INC			3,419.000	84,722.82	
SANGAMO THERAPEUTICS INC			15,181.000	136,021.76	
SANMINA CORP			9,423.000	235,951.92	
SANOFI			269,390.000	27,427,551.57	
SAP SE			157,132.000	21,940,342.41	
SAPIENS INTERNATIONAL CORP NV			6,528.000	182,653.44	
SARATOGA INVESTMENT CORP			3,496.000	55,236.80	
SARTORIUS STEDIM BIOTECH			729.000	184,224.68	
SASOL LTD			294,487.000	2,240,643.54	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SATSUMA PHARMACEUTICALS INC			3,160.000	90,881.60	
SAUL CENTERS INC			2,063.000	66,573.01	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SAWAI PHARMACEUTICAL CO LTD			107,700.000	5,530,499.97	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SBA COMMUNICATIONS CORP			10,222.000	3,045,338.24	
SBERBANK OF RUSSIA PJSC ADR			152,363.000	1,727,796.42	
SCAN OPTICS			8,600.000	0.00	
SCANSOURCE INC			2,931.000	70,607.79	
SCHEID VINEYARDS INC			578.000	9,537.00	
SCHLOTZSKY'S INC			2,581.000	19.36	
SCHLUMBERGER LTD			111,394.000	2,048,535.66	
SCHNEIDER ELECTRIC SE			161,955.000	17,986,248.10	
SCHNITZER STEEL INDUSTRIES INC			2,711.000	47,822.04	
SCHOLAR ROCK HOLDING CORP			3,843.000	69,981.03	
SCHOLASTIC CORP			4,646.000	139,101.24	
SCHWEITZER-MAUDUIT INTERNATION			5,717.000	191,004.97	
SCIENCE APPLICATIONS INTERNATI			39,020.000	3,031,073.60	
SCIENTIFIC GAMES CORP			5,423.000	83,839.58	
SCIPLAY CORP			15,276.000	226,543.08	
SCO GROUP INC/THE			6,400.000	128.00	
SCOPE INDUSTRIES			265.000	47,700.00	
SCORPIO TANKERS INC			8,314.000	106,502.34	
SCPHARMACEUTICALS INC			8,167.000	60,109.12	
SEA LTD ADR			36,524.000	3,916,833.76	
SEACHANGE INTERNATIONAL INC			3,720.000	5,617.20	
SEACOAST BANKING CORP OF FLORI			7,012.000	143,044.80	
SEACOR HOLDINGS INC			2,819.000	79,834.08	
SEACOR MARINE HOLDINGS INC			3,834.000	9,776.70	
SEADRILL LTD			92.000	39.56	
SEAGATE TECHNOLOGY PLC			38,017.000	1,840,402.97	
SEAGEN INC			31,404.000	5,336,167.68	
SEALED AIR CORP			12,494.000	410,427.90	
SEASPINE HOLDINGS CORP			12,676.000	132,717.72	
SEAWORLD ENTERTAINMENT INC			8,930.000	132,253.30	
SECOM CO LTD			4,200.000	366,840.61	
SECURE ENERGY SERVICES INC 144A			6,800.000	10,892.98	
SECUREWORKS CORP			5,265.000	60,178.95	
SECURITY NATIONAL FINANCIAL CO			1,428.251	9,633.55	
SED INTERNATIONAL HOLDINGS INC			2,356.000	14.14	
SEI INVESTMENTS CO			2,200.000	120,956.00	
SELECT MEDICAL HOLDINGS CORP			16,690.000	245,843.70	
SELECTA BIOSCIENCES INC			2,304.000	6,543.36	
SELECTIVE INSURANCE GROUP INC			7,372.000	388,799.28	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SEMLER SCIENTIFIC INC			3,231.000	148,302.90	
SEMPRA ENERGY			32,944.000	3,862,025.12	
SEMTECH CORP			8,484.000	443,034.48	
SENECA FOODS CORP			3,488.000	117,929.28	
SENSIENT TECHNOLOGIES CORP			5,933.000	309,465.28	
SEQUENTIAL BRANDS GROUP INC			508.000	106.68	
SERVICE PROPERTIES TRUST			20,849.000	147,819.41	
SERVICENOW INC			40,211.000	16,287,867.66	
SERVISFIRST BANCSHARES INC			8,487.000	303,495.12	
SERVOTRONICS INC			92.000	690.00	
SEVEN & I HOLDINGS CO LTD			5,800.000	189,238.54	
SEVEN BANK LTD			35,200.000	96,250.63	
SEVERN BANCORP INC			984.000	6,199.20	
SFL CORP LTD			13,596.000	126,306.84	
SHAKE SHACK INC			3,396.000	179,920.08	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,969,823.42	
SHARPER IMAGE CORP			2,100.000	6.09	
SHELL MIDSTREAM PARTNERS LP			531,996.000	6,527,590.92	
SHELLS SEAFOOD RESTAURANTS			44.000	0.02	
SHENANDOAH TELECOMMUNICATIONS			6,110.000	301,161.90	
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	1,855,840.62	
SHERWIN-WILLIAMS CO/THE			9,739.000	5,627,681.15	
SHILOH INDUSTRIES INC			3,546.000	5,744.52	
SHIN-ETSU CHEMICAL CO LTD			2,300.000	268,512.77	
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,079,956.47	
SHIONOGI & CO LTD			6,300.000	394,169.71	
SHOCKWAVE MEDICAL INC			35,106.000	1,662,971.22	
SHOE CARNIVAL INC			4,177.000	122,260.79	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			10,000.000	9,492,000.00	
SHORE BANCSHARES INC			1,599.000	17,732.91	
SHOTSPOTTER INC			3,262.000	82,202.40	
SHUTTERSTOCK INC			868.000	30,353.96	
SHYFT GROUP INC/THE			2,914.000	49,071.76	
SI-BONE INC			191,429.000	3,051,378.26	
SIAM COMMERCIAL BANK PCL/THE			1,558,000.000	3,654,614.52	
SIEBERT FINANCIAL CORP			5,535.000	28,007.10	
SIEMENS GAMESA RENEWABLE ENERG			321,839.000	5,704,051.40	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	19.44	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIENTRA INC			2,384.000	9,226.08
SIERRA BANCORP			378.000	7,136.64
SIERRA ONCOLOGY INC			4,611.000	56,115.87
SIERRA WIRELESS INC			739.000	6,614.11
SIFCO INDUSTRIES INC			1,112.000	4,448.00
SIG COMBIBLOC GROUP AG			20,807.000	336,627.42
SIGA TECHNOLOGIES INC			4,726.000	27,930.66
SIGHT RESOURCE CORP			200.000	0.12
SIGMA DESIGNS INC			3,189.000	733.47
SIGMATRON INTERNATIONAL INC			535.000	1,786.90
SIGNET JEWELERS LTD			6,032.000	61,948.64
SIKA AG			28,000.000	5,388,422.77
SILERGY CORP			58,000.000	3,774,339.51
SILGAN HOLDINGS INC			12,700.000	411,353.00
SILICOM LTD			3,409.000	125,110.30
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,362.000	537,647.74
SILK ROAD MEDICAL INC			78,789.000	3,300,471.21
SILVERBOW RESOURCES INC			764.000	2,452.44
SIMCLAR INC			700.000	3.85
SIMMONS FIRST NATIONAL CORP			9,511.000	162,733.21
SIMON PROPERTY GROUP INC			24,541.000	1,678,113.58
SIMPLY GOOD FOODS CO/THE			11,060.000	205,494.80
SIMPSON MANUFACTURING CO INC			6,115.000	515,861.40
SIMULATIONS PLUS INC			25,629.000	1,533,126.78
SINCLAIR BROADCAST GROUP INC			8,541.000	157,666.86
SIRIUS INTERNATIONAL INSURANCE			297.000	2,138.40
SIRIUS XM HOLDINGS INC			67,236.000	394,675.32
SITE CENTERS CORP			18,253.000	147,849.30
SITEONE LANDSCAPE SUPPLY INC			5,256.000	599,026.32
SITIME CORP			101,777.000	4,825,247.57
SIXTH STREET SPECIALTY LENDING			7,817.000	128,902.33
SJW GROUP			3,797.000	235,831.67
SK TELECOM CO LTD			37,700.000	6,613,211.44
SKANDINAVISKA ENSKILDA BANKEN			42,422.000	367,455.62
SKF AB			486,800.000	9,047,181.12
SKYLINE CHAMPION CORP			6,858.000	166,923.72
SKYWEST INC			8,084.000	263,700.08
SKYWORKS SOLUTIONS INC			24,281.000	3,104,568.66



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SL GREEN REALTY CORP			6,143.000	302,788.47	
SLEEP NUMBER CORP			7,213.000	300,349.32	
SLM CORP			27,900.000	196,137.00	
SM ENERGY CO			8,462.000	31,732.50	
SMART GLOBAL HOLDINGS INC			4,969.000	135,057.42	
SMC CORP/JAPAN			300.000	153,441.16	
SMF ENERGY CORP			441.000	60.02	
SMILEDIRECTCLUB INC			7,398.000	58,444.20	
SMITH & WESSON BRANDS INC			7,074.000	152,232.48	
SMITH MICRO SOFTWARE INC			636.000	2,836.56	
SNAM SPA			40,723.000	198,228.65	
SNAP INC			54,852.000	1,288,473.48	
SNAP-ON INC			10,709.000	1,483,303.59	
SOCKET MOBILE INC			511.000	792.05	
SOFTBANK GROUP CORP			1,300.000	65,671.78	
SOFTECH INC			157.000	39.09	
SOFTWARE AG			6,562.000	264,586.96	
SOHGO SECURITY SERVICES CO LTD			1,600.000	74,449.64	
SOJITZ CORP			2,916,400.000	6,352,634.64	
SOLAR CAPITAL LTD			2,552.000	40,857.52	
SOLIGENIX INC			5.000	10.50	
SOLITARIO ZINC CORP			40.000	12.60	
SOLITON INC			9,331.000	72,595.18	
SONIC AUTOMOTIVE INC			6,451.000	205,851.41	
SONOS INC			11,368.000	166,313.84	
SONY CORP			18,200.000	1,245,667.12	
SOPRA STERIA GROUP			45,500.000	5,606,034.75	
SORRENTO THERAPEUTICS INC			17,482.000	109,786.96	
SOUTH JERSEY INDUSTRIES INC			13,344.000	333,466.56	
SOUTH STATE CORP			8,553.000	407,635.98	
SOUTHERN CO/THE			129,979.000	6,739,411.15	
SOUTHERN FIRST BANCSHARES INC			2,973.000	82,381.83	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			606.000	14,725.80	
SOUTHERN NATIONAL BANCORP OF V			66.000	639.54	
SOUTHSIDE BANCSHARES INC			2,820.000	78,170.40	
SOUTHWEST AIRLINES CO			43,050.000	1,471,449.00	
SOUTHWEST GAS HOLDINGS INC			7,856.000	542,456.80	
SOUTHWESTERN ENERGY CO			70,689.000	180,963.84	

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SP PLUS CORP			2,076.000	42,993.96
SPANISH BROADCASTING SYSTEM IN			375.000	206.25
SPARTANNASH CO			4,698.000	99,832.50
SPECTRUM BRANDS HOLDINGS INC			6,479.000	297,386.10
SPECTRUM GROUP INTERNATIONAL I			1.000	518.00
SPECTRUM GROUP INTL IN			45,600.000	0.00
SPECTRUM PHARMACEUTICALS INC			8,834.000	29,858.92
SPEED COMMERCE INC			303.000	6.06
SPEEDUS CORP			1,690.000	33.80
SPERO THERAPEUTICS INC			6,216.000	84,102.48
SPIRE CORP			3,525.000	26.44
SPIRE INC			7,670.000	503,995.70
SPIRIT AEROSYSTEMS HOLDINGS IN			14,124.000	338,128.56
SPIRIT AIRLINES INC			11,994.000	213,493.20
SPIRIT MTA REIT ESCROW			93,012.000	71,396.01
SPIRIT OF TEXAS BANCSHARES INC			3,057.000	37,631.67
SPLUNK INC			3,467.000	688,892.90
SPOK HOLDINGS INC			7,360.000	68,816.00
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			3,981.000	1,027,854.39
SPRING BANK PHARMACEUTICALS IN			1,400.000	2,058.00
SPRINGWORKS THERAPEUTICS INC			5,582.000	234,444.00
SPROUT SOCIAL INC			151,914.000	4,101,678.00
SPROUTS FARMERS MARKET INC			16,429.000	420,418.11
SPS COMMERCE INC			5,680.000	426,681.60
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			7,030.000	289,284.50
SPX FLOW INC			6,554.000	245,381.76
SSE PLC			16,254.000	274,038.59
STAAR SURGICAL CO			29,393.000	1,808,845.22
STAG INDUSTRIAL INC			19,090.000	559,718.80
STAGE STORES INC			6,466.000	453.27
STAMPS.COM INC			2,079.000	381,891.51
STANDARD CHARTERED PLC			904,516.000	4,918,645.47
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	2,515.50
STANDARD MOTOR PRODUCTS INC			2,989.000	123,146.80
STANDEX INTERNATIONAL CORP			2,702.000	155,500.10
STANLEY BLACK & DECKER INC			12,371.000	1,724,269.98

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STANLEY ELECTRIC CO LTD			4,500.000	108,240.26
STANTEC INC			536.000	16,493.22
STAR BUFFET INC			762.000	53.42
STAR BULK CARRIERS CORP			12,320.000	81,312.00
STAR STRUCK LTD			262.000	8.12
STARBUCKS CORP			117,458.000	8,643,734.22
STARTEK INC			1,302.000	6,614.16
STARWOOD PROPERTY TRUST INC			6,500.000	97,240.00
STATE AUTO FINANCIAL CORP			4,608.000	82,252.80
STATE BANK OF INDIA			492,286.000	1,163,497.64
STATE BANK OF INDIA GDR			78,389.000	1,852,692.66
STATE STREET CORP			49,474.000	3,144,072.70
STEEL CONNECT INC			16,898.000	10,140.49
STEELCASE INC			13,049.000	157,370.94
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	2,369.64
STEMLINE THERAPEUTICS INC			10,122.000	0.00
STEPAN CO			3,004.000	291,688.40
STEPHAN CO/THE			1,476.000	2,214.00
STEREOTAXIS INC			158.000	704.68
STERIS PLC			12,112.000	1,858,465.28
STERLING CONSTRUCTION CO INC			5,319.000	55,689.93
STEVEN MADDEN LTD			10,758.000	265,615.02
STEWART INFORMATION SERVICES C			2,060.000	66,970.60
STIFEL FINANCIAL CORP			8,170.000	387,503.10
STITCH FIX INC			7,225.000	180,191.50
STOCK YARDS BANCORP INC			4,128.000	165,945.60
STOKE THERAPEUTICS INC			6,001.000	143,003.83
STONERIDGE INC			3,051.000	63,033.66
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	2.04
STRATA SKIN SCIENCES INC			48.000	55.20
STRATASYS LTD			6,076.000	96,365.36
STRATEGIC EDUCATION INC			3,016.000	463,408.40
STRATTEC SECURITY CORP			506.000	8,065.64
STRATUS PROPERTIES INC			1,716.000	33,993.96
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	2,923.34
STRYKER CORP			29,829.000	5,374,887.51
STURM RUGER & CO INC			1,857.000	141,132.00

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STYLECLICK INC			3,762.000	0.38
SUGARMADE INC			80.000	0.34
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			184,600.000	5,187,998.23
SUMITOMO MITSUI TRUST HOLDINGS			7,500.000	210,293.37
SUMMIT HOTEL PROPERTIES INC			13,513.000	80,132.09
SUMMIT MATERIALS INC			17,479.000	281,062.32
SUN COMMUNITIES INC			14,066.000	1,908,474.88
SUN HUNG KAI PROPERTIES LTD HK/00016			15,000.000	191,505.01
SUNCOKE ENERGY INC			4,433.000	13,121.68
SUNCOR ENERGY INC NEW			234,090.000	3,934,155.73
SUNDRUG CO LTD			4,000.000	132,363.16
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,205.78
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			955,700.000	15,290,312.14
SUNPOWER CORP			580.000	4,442.80
SUNSTONE HOTEL INVESTORS INC			31,582.000	257,393.30
SUNWORKS INC			2,375.428	1,449.01
SUPER MICRO COMPUTER INC			5,778.000	164,037.42
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			1,401.000	1,597.14
SUPERIOR GROUP OF COS INC			1,529.000	20,488.60
SUPERIOR INDUSTRIES INTERNATIO			3,703.000	6,295.10
SUPERNUS PHARMACEUTICALS INC			6,874.000	163,257.50
SUPPORT.COM INC			988.000	1,393.08
SURGERY PARTNERS INC			8,288.000	95,892.16
SURMODICS INC			3,446.000	149,005.04
SUZUKEN CO LTD/AICHI JAPAN			3,600.000	134,142.84
SUZUKI MOTOR CORP			149,400.000	5,064,242.39
SVB FINANCIAL GROUP			5,631.000	1,213,649.43
SVMK INC			14,951.000	351,946.54
SWISS LIFE HOLDING AG			257.000	95,200.25
SWITCH INC			4,111.000	73,258.02
SWK HOLDINGS CORP			626.000	7,499.48
SYKES ENTERPRISES INC			5,109.000	141,314.94
SYMRISE AG			95,000.000	11,043,372.38
SYNALLOY CORP			1,639.000	12,259.72
SYNAPTICS INC			4,696.000	282,323.52
SYNCHRONOSS TECHNOLOGIES INC			10,561.000	37,280.33
SYNCHRONY FINANCIAL			113,803.000	2,521,874.48

## Asset Detail

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYNDAX PHARMACEUTICALS INC			3,843.000	56,953.26	
SYNERGY PHARMACEUTICALS INC			19,034.000	190.34	
SYNLOGIC INC			2,100.000	4,263.00	
SYNOPSIS INC			23,553.000	4,592,835.00	
SYNTHESIS ENERGY SYSTEMS INC			73.000	25.55	
SYPRIS SOLUTIONS INC			3,498.000	2,604.61	
SYSCO CORP			59,780.000	3,267,574.80	
SYSTEMAX INC			4,540.000	93,251.60	
T ROWE PRICE GROUP INC			24,938.000	3,079,843.00	
T-MOBILE US INC			82,860.000	8,629,869.00	
T-MOBILE US INC RTS			52,234.000	8,775.31	
TABULA RASA HEALTHCARE INC			2,691.000	147,278.43	
TACTILE SYSTEMS TECHNOLOGY INC			62,684.000	2,596,998.12	
TAILORED BRANDS INC			7,084.000	6,644.79	
TAITRON COMPONENTS INC			3,086.000	8,023.60	
TAIWAN SEMICONDUCTOR MANUFACTU			1,149,000.000	12,189,225.40	
TAIWAN SEMICONDUCTOR MANUFACTU ADR			273,665.000	15,535,962.05	
TAKE-TWO INTERACTIVE SOFTWARE			31,832.000	4,442,792.24	
TAL EDUCATION GROUP ADR			120,500.000	8,239,790.00	
TALANX AG			161,200.000	5,989,192.88	
TALON INTERNATIONAL INC			3,150.000	104.58	
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00	
TANGER FACTORY OUTLET CENTERS			12,500.000	89,125.00	
TAPESTRY INC			22,162.000	294,311.36	
TARGA RESOURCES CORP			215,786.000	4,330,825.02	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			65,508.000	7,856,374.44	
TARO PHARMACEUTICAL INDUSTRIES			2,109.000	140,227.41	
TARRAGON CORP			10,464.000	0.00	
TASSAL GROUP LTD			1,222,000.000	2,902,647.16	
TATA CONSULTANCY SERVICES LTD			60,953.000	1,680,887.19	
TAXUS CARDIUM PHARMACEUTICALS			65.000	1.67	
TAYLOR DEVICES INC			501.000	4,989.96	
TAYLOR MORRISON HOME CORP			16,004.000	308,717.16	
TAYLOR WIMPEY PLC			75,598.000	133,201.08	
TC ENERGY CORP			54,251.000	2,325,197.86	
TC PIPELINES LP			19,838.000	616,168.28	
TCF FINANCIAL CORP			13.000	382.46	
TCR2 THERAPEUTICS INC			9,520.000	146,227.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TE CONNECTIVITY LTD			36,269.000	2,957,736.95	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			4,987.000	27,777.59	
TEAMVIEWER AG			85,672.000	4,676,413.83	
TECHNICAL COMMUNICATIONS CORP			135.000	445.50	
TECHNIPFMC PLC			33,760.000	230,918.40	
TECHNOGYM SPA			289,597.000	2,413,435.66	
TECHNOLOGY SOLUTIONS CO			920.000	10.12	
TECHTARGET INC			127,652.000	3,833,389.56	
TECHTRONIC INDUSTRIES CO LTD HK/00669			2,042,500.000	19,975,807.81	
TECNOGLASS INC			4,325.000	23,571.25	
TEEKAY TANKERS LTD			179.000	2,294.78	
TEGNA INC			26,879.000	299,432.06	
TEJON RANCH CO			5,276.000	75,974.40	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			7,051.000	2,192,508.45	
TELEFLEX INC			5,426.000	1,974,955.48	
TELEFONAKTIEBOLAGET LM ERICSSO			1,166,910.000	10,791,536.19	
TELEPERFORMANCE			43,120.000	10,940,388.50	
TELEPHONE AND DATA SYSTEMS INC			12,180.000	242,138.40	
TELETOUCH COMMUNICATIONS INC			3,106.000	5.59	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			48.900	119.31	
TELSTRA CORP LTD			76,710.000	165,310.43	
TEMENOS AG			83,610.000	12,984,234.62	
TEMPUR SEALY INTERNATIONAL INC			2,500.000	179,875.00	
TENCENT HOLDINGS LTD HK/00700			353,000.000	22,709,107.17	
TENET HEALTHCARE CORP			14,069.000	254,789.59	
TENGASCO INC			340.000	188.02	
TENNANT CO			2,523.000	164,020.23	
TENNECO INC			8,641.000	65,325.96	
TERADATA CORP			13,835.000	287,768.00	
TERADYNE INC			12,809.000	1,082,488.59	
TEREX CORP			7,371.000	138,353.67	
TERRENO REALTY CORP			8,790.000	462,705.60	
TESCO PLC			2,832,405.000	7,982,860.45	
TESSCO TECHNOLOGIES INC			5,900.000	32,450.00	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			7,766.000	614,445.92	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TETRA TECHNOLOGIES INC			9,273.000	4,956.42
TETRAPHASE PHARMACEUTICALS INC			271.000	682.92
TEXAS CAPITAL BANCSHARES INC			4,894.000	151,077.78
TEXAS INSTRUMENTS INC			85,240.000	10,822,922.80
TEXAS ROADHOUSE INC			8,818.000	463,562.26
TEXTAINER GROUP HOLDINGS LTD			2,209.000	18,069.62
TEXTRON INC			34,718.000	1,142,569.38
TG THERAPEUTICS INC			6,910.000	134,606.80
THALES SA			4,356.000	351,668.69
THERAPEUTICSMD INC			9,331.000	11,570.44
THERAVANCE BIOPHARMA INC			6,799.000	142,711.01
THERMO FISHER SCIENTIFIC INC			49,636.000	17,985,108.24
THERMOGENESIS HOLDINGS INC			11.100	61.71
THERMON GROUP HOLDINGS INC			2,737.000	39,878.09
THESTREET INC			682.000	0.00
THIRD POINT REINSURANCE LTD			8,004.000	60,110.04
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			2,584.000	14,444.56
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	13.53
TIFFANY & CO			25,577.000	3,118,859.38
TILE SHOP HOLDINGS INC			2,678.000	3,481.40
TIMBERLAND BANCORP INC/WA			1,717.000	31,266.57
TIMKENSTEEL CORP			6,708.000	26,094.12
TITAN INTERNATIONAL INC			6,625.000	9,672.50
TITAN MACHINERY INC			1,503.000	16,322.58
TITAN PHARMACEUTICALS INC			240.167	73.54
TIVITY HEALTH INC			6,695.000	75,854.35
TJX COS INC/THE			105,194.000	5,318,608.64
TL ADMIN CORP COM			29,100.000	116.40
TOKYO ELECTRON LTD			1,200.000	294,090.93
TOMPKINS FINANCIAL CORP			2,115.000	136,988.55
TONIX PHARMACEUTICALS HOLDING			4.000	2.44
TOOTSIE ROLL INDUSTRIES INC			7,247.000	248,354.69
TOPBUILD CORP			42,136.000	4,793,812.72
TOR MINERALS INTERNATIONAL INC			236.000	236.00
TOROMONT INDUSTRIES LTD			133,014.000	6,579,407.63
TOROTEL INC			458.000	993.86
TOSHIBA CORP			5,500.000	175,117.02

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TOTAL SE			161,187.000	6,150,738.16	
TOWER AUTOMOTIVE INC			33,100.000	0.00	
TOWNE BANK/PORTSMOUTH VA			7,221.000	136,043.64	
TOYOTA INDUSTRIES CORP			3,800.000	201,121.56	
TOYOTA MOTOR CORP			300.000	18,803.36	
TRACTOR SUPPLY CO			21,039.000	2,772,729.81	
TRADE DESK INC/THE			1,327.000	539,425.50	
TRANE TECHNOLOGIES PLC			53,064.000	4,721,634.72	
TRANS WORLD ENTERTAINMENT CORP			297.000	2,037.42	
TRANS-INDUSTRIES INC			1,700.000	0.00	
TRANSACT TECHNOLOGIES INC			2,549.000	11,674.42	
TRANSCAT INC			2,729.000	70,571.94	
TRANSCOASTAL CORP			23.000	0.21	
TRANSDIGM GROUP INC			13,874.000	6,133,001.70	
TRANSENERIX INC			11.231	6.08	
TRANSMEDICS GROUP INC			7,664.000	137,338.88	
TRANSNET CORP			481.000	0.00	
TRANSOCEAN LTD			65,007.000	118,962.81	
TRANSWITCH CORP			1,935.000	3.68	
TRAVELERS COS INC/THE			27,768.000	3,166,940.40	
TRAVELZOO			6,917.000	39,011.88	
TRECORA RESOURCES			1,173.000	7,354.71	
TREDEGAR CORP			5,112.000	78,724.80	
TRI POINTE GROUP INC			15,466.000	227,195.54	
TRI-VALLEY CORP			1,094.000	0.11	
TRIAD GUARANTY INC			2,231.000	156.17	
TRIBUNE PUBLISHING CO			7,791.000	77,832.09	
TRICO BANCSHARES			3,286.000	100,058.70	
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00	
TRIMAS CORP			6,848.000	164,009.60	
TRINITY INDUSTRIES INC			12,422.000	264,464.38	
TRINITY PLACE HOLDINGS INC			2,067.000	2,852.46	
TRINSEO SA			6,754.000	149,668.64	
TRIO-TECH INTERNATIONAL			682.000	2,134.66	
TRIP.COM GROUP LTD ADR			28,092.000	728,144.64	
TRIPLE CROWN MEDIA INC			983.000	0.20	
TRIPLE-S MANAGEMENT CORP			8,162.000	155,241.24	
TRITON INTERNATIONAL LTD/BERMU			8,444.000	255,346.56	
TRIUMPH BANCORP INC			4,198.000	101,885.46	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRONOX HOLDINGS PLC			9,400.000	67,868.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TRUEBLUE INC			5,410.000	82,610.70
TRUECAR INC			8,900.000	22,962.00
TRUIST FINANCIAL CORP			108,156.000	4,061,257.80
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			9,305.000	58,900.65
TRUSTMARK CORP			8,381.000	205,502.12
TS TECH CO LTD			195,300.000	5,352,941.46
TSR INC			631.000	2,700.68
TTEC HOLDINGS INC			2,774.000	129,157.44
TTM TECHNOLOGIES INC			11,073.000	131,325.78
TUCOWS INC			1,251.000	71,707.32
TUESDAY MORNING CORP			4,096.000	655.77
TURTLE BEACH CORP			428.000	6,300.16
TUTOR PERINI CORP			4,220.000	51,399.60
TWIN DISC INC			1,448.000	8,021.92
TWIN RIVER WORLDWIDE HOLDINGS			352.000	7,846.08
TWIST BIOSCIENCE CORP			5,102.000	231,120.60
TWITTER INC			62,979.000	1,876,144.41
TWO HARBORS INVESTMENT CORP			23,431.000	118,092.24
TWO RIVERS WATER & FARMING CO			199.000	17.51
TYLER TECHNOLOGIES INC			5,674.000	1,968,197.12
TYSON FOODS INC			35,592.000	2,125,198.32
UBISOFT ENTERTAINMENT SA			2,967.000	244,597.14
UBS -CW20 SHENZHEN MIND WTS EXP 09-DEC-2020			31,800.000	1,375,986.00
UBS -CW21 AUTOBIO DIAGN WTS EXP 07-JUN-2021			66,600.000	1,531,134.00
UBS AG LONDON DELTAONEWARRANT3 21-MAY-21(HAITI)USD			198,960.000	3,501,696.00
UBS AG LONDON DELTAONEWT321890 05-APR-21(LBX)USD			140,000.000	1,981,000.00
UBS AG LONDON DELTAONEWT329778 19-JUL-21(PAB)USD			1,193,900.000	2,160,959.00
UBS-CW21 SICHUAN SWELL WTS EXP 07-MAY-2021			298,317.000	2,634,139.11
UDR INC			32,321.000	1,208,158.98
UFP INDUSTRIES INC			8,706.000	431,034.06
UFP TECHNOLOGIES INC			2,293.000	101,029.58
ULTA BEAUTY INC			6,672.000	1,357,218.24
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			8,323.000	188,349.49
ULTRA PETROLEUM CORP			18,940.000	333.35

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTRAGENYX PHARMACEUTICAL INC			8,546.000	668,468.12
ULTRALIFE CORP			1,724.000	12,085.24
ULTRAPETROL BAHAMAS LTD			1,582.000	4.11
UMB FINANCIAL CORP			6,081.000	313,475.55
UMH PROPERTIES INC			6,868.000	88,803.24
UMICORE SA			275,000.000	12,944,584.54
UNDER ARMOUR INC			30,899.000	286,760.56
UNICO AMERICAN CORP			668.000	3,346.68
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,759.000	22,655.92
UNIFIRST CORP/MA			54,278.000	9,713,048.10
UNIGENE LABORATORIES INC			9,893.000	2.97
UNILEVER NV			8,168.000	433,466.27
UNILEVER PLC			2,992.000	161,000.66
UNION BANKSHARES INC/MORRISVIL			3,752.000	70,237.44
UNION PACIFIC CORP			93,413.000	15,793,335.91
UNISYS CORP			5,593.000	61,019.63
UNIT CORP			5,762.000	411.98
UNITED AIRLINES HOLDINGS INC			32,082.000	1,110,358.02
UNITED AMERICAN HEALTHCARE COR			1,094.000	45.95
UNITED BANKSHARES INC/WV			12,404.000	343,094.64
UNITED COMMUNITY BANKS INC/GA			8,849.000	178,041.88
UNITED FIRE GROUP INC			3,638.000	100,808.98
UNITED NATURAL FOODS INC			6,908.000	125,794.68
UNITED OVERSEAS BANK LTD			336,500.000	4,879,678.15
UNITED PARCEL SERVICE INC			56,517.000	6,283,560.06
UNITED RENTALS INC			15,131.000	2,255,124.24
UNITED SECURITY BANCSHARES/FRE			835.000	5,586.15
UNITED STATES LIME & MINERALS			905.000	76,418.20
UNITED STATES STEEL CORP			17,799.000	128,508.78
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	7,805.16
UNITEDHEALTH GROUP INC			103,190.000	30,435,890.50
UNITI GROUP INC			24,140.000	225,709.00
UNITIL CORP			2,931.000	131,367.42
UNITY BANCORP INC			1,558.000	22,279.40
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,737.000	158,859.87
UNIVERSAL ELECTRONICS INC			2,231.000	104,455.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL HEALTH SERVICES INC			11,251.000	1,045,105.39
UNIVERSAL INSURANCE HOLDINGS I			2,855.000	50,676.25
UNIVERSAL LOGISTICS HOLDINGS I			2,419.000	42,042.22
UNIVERSAL STAINLESS & ALLOY PR			2,031.000	17,466.60
UNIVERSAL TECHNICAL INSTITUTE			4,960.000	34,472.00
UNIVEST FINANCIAL CORP			2,527.000	40,785.78
UNUM GROUP			16,328.000	270,881.52
UPLAND SOFTWARE INC			1,687.000	58,640.12
UPWORK INC			12,395.000	178,983.80
URANIUM ENERGY CORP			1,670.000	1,465.76
URBAN EDGE PROPERTIES			12,105.000	143,686.35
URBAN OUTFITTERS INC			7,902.000	120,268.44
UROGEN PHARMA LTD			5,479.000	143,111.48
UROLOGIX INC			2,793.000	11.45
UROVANT SCIENCES LTD			5,861.000	57,672.24
URSTADT BIDDLE PROPERTIES INC			3,577.000	42,494.76
US BANCORP			169,971.000	6,258,332.22
US CONCRETE INC			1,808.000	44,838.40
US ENERGY CORP			40.000	207.20
US GLOBAL INVESTORS INC			424.000	801.36
US GOLD CORP			2.000	13.62
US PHYSICAL THERAPY INC			2,300.000	186,346.00
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,517.000	27,136.37
USA TRUCK INC			1,490.000	11,547.50
USANA HEALTH SCIENCES INC			1,528.000	112,201.04
UTAH MEDICAL PRODUCTS INC			1,813.000	160,668.06
UTG INC			513.000	14,492.25
UTSTARCOM HOLDINGS CORP			4,757.000	8,277.18
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			8,524.000	10,569.76
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			414,170.000	10,866,488.83
VALERO ENERGY CORP			51,659.000	3,038,582.38
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			43,495.000	340,130.90
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			1,465.000	39,540.35
VANDA PHARMACEUTICALS INC			6,547.000	74,897.68

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VANGUARD INTERNATIONAL SEMICON			545,000.000	1,437,102.82
VAPOTHERM INC			2,114.000	86,652.86
VAREX IMAGING CORP			4,824.000	73,083.60
VARIAN MEDICAL SYSTEMS INC			14,795.000	1,812,683.40
VARONIS SYSTEMS INC			3,618.000	320,120.64
VASO CORP			17,910.000	306.26
VAXART INC			102.000	902.70
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			8,451.000	85,017.06
VECTRUS INC			2,934.000	144,147.42
VEECO INSTRUMENTS INC			8,397.000	113,275.53
VEEVA SYSTEMS INC			7,400.000	1,734,708.00
VENTAS INC			59,800.000	2,189,876.00
VERACYTE INC			40,102.000	1,038,641.80
VEREIT INC			51,000.000	327,930.00
VERICEL CORP			219,825.000	3,037,981.50
VERINT SYSTEMS INC			8,442.000	381,409.56
VERISIGN INC			9,952.000	2,058,372.16
VERISK ANALYTICS INC			18,299.000	3,114,489.80
VERITEX HOLDINGS INC			5,479.000	96,978.30
VERIZON COMMUNICATIONS INC			453,104.000	24,979,623.52
VERRA MOBILITY CORP			115,702.000	1,189,416.56
VERRICA PHARMACEUTICALS INC			3,395.000	37,378.95
VERSO CORP			5,265.000	62,969.40
VERTEX PHARMACEUTICALS INC			51,253.000	14,879,258.43
VF CORP			49,388.000	3,009,704.72
VIACOMCBS INC			43,391.000	1,011,878.12
VIAD CORP			2,870.000	54,587.40
VIASAT INC			5,330.000	204,512.10
VIAVI SOLUTIONS INC			26,097.000	332,475.78
VICON INDUSTRIES INC			2.000	26.00
VICOR CORP			3,969.000	285,569.55
VICTORY CAPITAL HOLDINGS INC			8,323.000	143,072.37
VIDEO DISPLAY CORP			2,455.000	2,823.25
VIEWCAST.COM INC			6,812.000	23.16
VIEWTRAN GROUP INC			2,440.000	19.52
VILLAGE SUPER MARKET INC			1,319.000	36,562.68
VINCI SA			2,428.000	223,614.67
VIRCO MFG. CORP			3,572.000	9,358.64

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRNETX HOLDING CORP			4,601.000	29,906.50
VIRTU FINANCIAL INC			11,800.000	278,480.00
VIRTUS INVESTMENT PARTNERS INC			803.000	93,380.87
VIRTUSA CORP			2,987.000	96,987.89
VISA INC			197,228.000	38,098,532.76
VISHAY INTERTECHNOLOGY INC			14,038.000	214,360.26
VISHAY PRECISION GROUP INC			5,039.000	123,858.62
VISTA OUTDOOR INC			4,668.000	67,452.60
VISTEON CORP			3,374.000	231,119.00
VISTRA CORP			26,300.000	489,706.00
VIVENDI SA			425,167.000	10,906,701.05
VIVUS INC			816.000	670.67
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			4,682.000	725,054.52
VOCERA COMMUNICATIONS INC			5,713.000	121,115.60
VODAFONE GROUP PLC			212,802.000	338,822.11
VOLT INFORMATION SCIENCES INC			4,930.000	6,359.70
VOLTRONIC POWER TECHNOLOGY COR			31,000.000	888,881.36
VOLVO AB			523,295.000	8,194,870.53
VONAGE HOLDINGS CORP			28,164.000	283,329.84
VONOVIA SE			132,989.000	8,152,428.77
VORNADO REALTY TRUST			32,736.000	1,250,842.56
VOXX INTERNATIONAL CORP			4,558.000	26,345.24
VOYAGER THERAPEUTICS INC			5,168.000	65,220.16
VSE CORP			3,156.000	99,066.84
VULCAN MATERIALS CO			10,630.000	1,231,485.50
W R BERKLEY CORP			14,533.000	832,595.57
W&T OFFSHORE INC			9,968.000	22,727.04
WABASH NATIONAL CORP			4,378.000	46,494.36
WADDELL & REED FINANCIAL INC			10,754.000	166,794.54
WALGREENS BOOTS ALLIANCE INC			110,578.000	4,687,401.42
WALKER & DUNLOP INC			5,325.000	270,563.25
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			172,508.000	20,663,008.24
WALT DISNEY CO/THE			144,982.000	16,166,942.82
WANDERPORT CORP			82.000	0.15
WARRIOR MET COAL INC			7,912.000	121,765.68
WASHINGTON FEDERAL INC			12,613.000	338,532.92
WASHINGTON PRIME GROUP INC			24,302.000	20,433.12

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WASHINGTON REAL ESTATE INVESTM			9,155.000	203,241.00	
WASHINGTON TRUST BANCORP INC			2,396.000	78,469.00	
WASTE CONNECTIONS INC			9,380.000	879,750.20	
WASTE MANAGEMENT INC			43,864.000	4,645,636.24	
WATERS CORP			8,556.000	1,543,502.40	
WATERSTONE FINANCIAL INC			2,572.000	38,142.76	
WATTS WATER TECHNOLOGIES INC			3,968.000	321,408.00	
WAVE LIFE SCIENCES LTD			4,016.000	41,806.56	
WAVE SYSTEMS CORP			137.000	0.00	
WAXMAN INDUSTRIES INC			400.000	1,204.00	
WAYSIDE TECHNOLOGY GROUP INC			4,191.000	107,708.70	
WD-40 CO			1,787.000	354,362.10	
WEBCO INDUSTRIES INC			211.000	16,869.45	
WEC ENERGY GROUP INC			51,829.000	4,542,811.85	
WEGENER CORP			4,812.000	22.62	
WEINGARTEN REALTY INVESTORS			20,769.000	393,157.17	
WEIS MARKETS INC			3,273.000	164,042.76	
WELBILT INC			13,724.000	83,579.16	
WELLMAN INC COM			15,700.000	0.00	
WELLS FARGO & CO			356,559.000	9,127,910.40	
WELLTOWER INC			33,510.000	1,734,142.50	
WERNER ENTERPRISES INC			6,224.000	270,930.72	
WESBANCO INC			9,890.000	200,865.90	
WESCO INTERNATIONAL INC			6,036.000	211,923.96	
WESFARMERS LTD			18,718.000	577,739.58	
WEST BANCORP INC			417.000	7,293.33	
WEST JAPAN RAILWAY CO			3,000.000	168,123.46	
WEST PHARMACEUTICAL SERVICES I			13,907.000	3,159,253.19	
WESTAMERICA BANCORP			4,013.000	230,426.46	
WESTELL TECHNOLOGIES INC			2,419.000	1,899.40	
WESTERN ASSET MORTGAGE CAPITAL			6,053.000	16,585.22	
WESTERN DIGITAL CORP			49,166.000	2,170,678.90	
WESTERN METALS CORP			3,193.000	754.83	
WESTERN MIDSTREAM PARTNERS LP			545,320.000	5,475,012.80	
WESTERN NEW ENGLAND BANCORP IN			4,188.000	24,248.52	
WESTERN UNION CO/THE			75,919.000	1,641,368.78	
WESTERN WTR CO			9,200.000	2.76	
WESTINGHOUSE AIR BRAKE TECHNOL			14,510.000	835,340.70	
WESTMORELAND COAL CO			2,487.000	0.00	

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WESTROCK CO			53,806.000	1,520,557.56	
WESTWATER RESOURCES INC			1.000	2.65	
WESTWOOD HOLDINGS GROUP INC			2,266.000	35,689.50	
WET SEAL INC/THE			24,433.000	0.00	
WEYCO GROUP INC			2,208.000	47,670.72	
WEYERHAEUSER CO			74,041.000	1,662,960.86	
WH GROUP LTD HK/00288			7,754,000.000	6,643,041.34	
WHIRLPOOL CORP			9,974.000	1,291,932.22	
WHITE MOUNTAINS INSURANCE GROU			102.000	90,572.94	
WHITESTONE REIT			7,424.000	53,972.48	
WHITING PETROLEUM CORP			3,400.000	3,842.00	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	3,607.50	
WILLDAN GROUP INC			2,210.000	55,272.10	
WILLIAMS COS INC/THE			322,907.000	6,141,691.14	
WILLIS LEASE FINANCE CORP			1,941.000	47,127.48	
WILLIS TOWERS WATSON PLC			31,253.000	6,155,278.35	
WILLSCOT CORP			4,131.000	50,769.99	
WILMAR INTERNATIONAL LTD			1,814,600.000	5,320,034.41	
WINDSTREAM HOLDINGS INC			2,852.000	353.65	
WINDTREE THERAPEUTICS INC			9,032.000	63,224.00	
WINGSTOP INC			3,728.000	518,080.16	
WINLAND HOLDINGS CORP			968.000	687.28	
WINMARK CORP			635.000	108,737.40	
WINNEBAGO INDUSTRIES INC			5,686.000	378,801.32	
WIRELESS TELECOM GROUP INC			3,306.000	3,282.53	
WIRELESS XCESSORIES GROUP INC			1,262.000	9.59	
WISDOMTREE INVESTMENTS INC			12,522.000	43,451.34	
WIZZ AIR HOLDINGS PLC			52,529.000	2,165,225.20	
WOLTERS KLUWER NV			5,307.000	414,377.93	
WOLVERINE WORLD WIDE INC			10,819.000	257,600.39	
WOOLWORTHS GROUP LTD			13,140.000	337,268.06	
WORKIVA INC			4,427.000	236,800.23	
WORLD ACCEPTANCE CORP			3,172.000	207,829.44	
WORLD FUEL SERVICES CORP			8,182.000	210,768.32	
WORLDGATE COMMUNICATIONS			6,943.000	0.87	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			8,285.000	309,030.50	

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WQN INC			656.000	2.36
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,030.00
WRIGHT MEDICAL GROUP NV			13,118.000	389,866.96
WSFS FINANCIAL CORP			9,149.000	262,576.30
WUXI BIOLOGICS CAYMAN INC			181,000.000	3,311,523.84
WW GRAINGER INC			6,790.000	2,133,146.40
WW INTERNATIONAL INC			5,583.000	141,696.54
WYNN RESORTS LTD			11,633.000	866,542.17
X4 PHARMACEUTICALS INC			7,398.000	68,949.36
X5 RETAIL GROUP NV GDR			72,762.000	2,575,774.80
XBIOTECH INC			4,516.000	61,914.36
XCEL ENERGY INC			73,136.000	4,571,000.00
XENCOR INC			8,791.000	284,740.49
XENIA HOTELS & RESORTS INC			14,774.000	137,841.42
XENON PHARMACEUTICALS INC			5,476.000	68,669.04
XEROX HOLDINGS CORP			14,699.000	224,747.71
XILINX INC			49,468.000	4,867,156.52
XOMA CORP			6,848.000	135,316.48
XP INC			63,322.000	2,660,157.22
XPERI HOLDING CORP			13,046.000	192,558.96
XYLEM INC/NY			23,818.000	1,547,217.28
Y-MABS THERAPEUTICS INC			4,744.000	204,940.80
YAMAHA CORP			98,000.000	4,605,459.43
YELP INC			10,466.000	242,078.58
YETI HOLDINGS INC			5,051.000	215,829.23
YOKOHAMA RUBBER CO LTD/THE			374,400.000	5,254,127.92
YORK WATER CO/THE			2,475.000	118,701.00
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,752,000.000	4,182,797.11
YUM CHINA HOLDINGS INC			69,148.000	3,323,944.36
YUM! BRANDS INC			28,397.000	2,467,983.27
YUMA ENERGY INC			1.266	0.27
YUNHONG CTI LTD			179.000	465.40
ZALANDO SE			4,928.000	347,479.97
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.11
ZEBRA TECHNOLOGIES CORP			8,122.000	2,078,825.90
ZEDGE INC			1,519.000	2,248.12
ZENDESK INC			69,030.000	6,111,225.90
ZIMMER BIOMET HOLDINGS INC			28,491.000	3,400,685.76



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ZION OIL & GAS INC			469.000	139.67
ZIONS BANCORP NA			13,152.000	447,168.00
ZIOPHARM ONCOLOGY INC			17,249.000	56,576.72
ZIX CORP			2,694.000	18,588.60
ZOETIS INC			45,204.000	6,194,756.16
ZOOM VIDEO COMMUNICATIONS INC			1,545.000	391,719.30
ZUMIEZ INC			4,170.000	114,174.60
ZURICH INSURANCE GROUP AG			423.000	149,191.71
ZYMEWORKS INC			5,051.000	182,189.57
ZYNERBA PHARMACEUTICALS INC			12,813.000	43,179.81
ZYNEX INC			161,407.000	4,006,121.74
<b>FIXED INCOME SECURITIES</b>			<b>125,290,340,447.0..</b>	<b>5,116,329,087.61</b>
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,760,000.000	4,618,009.20
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,256,219.58
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			8,000,000.000	7,841,520.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			1,190,000.000	1,182,990.90
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	609,000.00
129 W TRADE ST LLC			1,602,846.090	1,538,635.98
225 LIBERTY STREET 225L A 144A 3.597% 02/10/2036 DD 02/01/16			8,362,000.000	9,082,131.26
225 LIBERTY STREET 225L E 144A VAR RT 002/10/2036 DD 02/01/16			666,000.000	643,476.88
3M CO 2.650% 04/15/2025 DD 03/27/20			2,905,000.000	3,141,617.07
8TH AVENUE FOOD 9/18 TL			853,868.440	826,297.03
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	185,808.91
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	337,801.37
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	927,600.00
ABBVIE INC 144A 2.300% 11/21/2022 DD 11/21/19			7,500,000.000	7,757,842.95
ABBVIE INC 144A 2.600% 11/21/2024 DD 11/21/19			6,897,000.000	7,321,935.76
ABBVIE INC 144A 2.950% 11/21/2026 DD 11/21/19			1,962,000.000	2,133,965.94
ABBVIE INC 144A 3.200% 11/21/2029 DD 11/21/19			1,124,000.000	1,236,839.73
ABBVIE INC 144A 3.800% 03/15/2025 DD 03/15/20			2,185,000.000	2,424,291.48
ABBVIE INC 144A 3.850% 06/15/2024 DD 12/15/19			769,000.000	842,481.16
ABBVIE INC 144A VAR RT 11/21/2022 DD 11/21/19			3,247,000.000	3,256,539.69
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,864,000.000	3,156,351.39
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	3,027,024.50
ABRA AUTO BODY/CALIBER COLLISI			1,108,828.000	1,050,614.53
ABU DHABI GOVERNMENT INTE 144A 2.500% 04/16/2025 DD 04/16/20			960,000.000	1,008,777.60
ABU DHABI GOVERNMENT INTE 144A 3.125% 04/16/2030 DD 04/16/20			800,000.000	879,451.20
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	720,257.50

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ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			798,000.000	799,995.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			3,394,000.000	3,395,187.90
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			188,000.000	191,323.84
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,815,186.62
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	269,325.01
ACCESS CIG 2/18 TL			1,402,649.980	1,327,257.54
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			735,489.957	664,263.12
ACCUVANT 1/17 COV-LITE TL			1,240,434.010	1,042,584.78
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	3,241,810.00
ACRISURE 1/20 TLB			1,011,698.000	953,525.37
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			123,000.000	127,883.10
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	672,412.50
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,523,045.65
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			802,000.000	810,361.51
ADIANT 5/19 COV-LITE TLB			1,034,550.000	991,016.14
ADT SECURITY CORP/THE 4.125% 06/15/2023 DD 01/14/13			1,329,000.000	1,332,322.50
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			653,263.745	1,119,819.74
ADVANCED DISPOSAL 10/16 COV-LITE TLB			4,188,929.440	4,134,222.02
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	293,020.00
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	741,750.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,505,000.000	1,625,400.00
AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	387,913.33
AERCAP IRELAND CAPITAL DAC / A 3.950% 02/01/2022 DD 05/23/16			1,415,000.000	1,415,431.93
AERCAP IRELAND CAPITAL DAC / A 4.500% 09/15/2023 DD 07/02/20			330,000.000	330,038.67
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			392,000.000	389,558.23
AES CORP/THE 4.500% 03/15/2023 DD 03/15/18			1,241,000.000	1,230,823.80
AES CORP/THE 5.125% 09/01/2027 DD 08/28/17			1,475,000.000	1,530,312.50
AES CORP/THE 6.000% 05/15/2026 DD 05/25/16			102,000.000	105,952.50
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	234,361.27
AETNA INC 3.500% 11/15/2024 DD 11/10/14			840,000.000	910,237.77
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	257,634.59
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	291,090.00
AGILENT TECHNOLOGIES INC 2.750% 09/15/2029 DD 09/16/19			560,000.000	608,662.74
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			2,548,000.000	2,746,809.43
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,115,000.000	2,253,205.23
AIG GLOBAL FUNDING 144A 0.800% 07/07/2023 DD 07/07/20			295,000.000	295,020.90
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	242,846.49
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,231,000.000	1,182,112.61
AIR MEDICAL 2/18 COV-LITE TLB			1,425,947.760	1,368,738.73

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AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,667,000.000	4,527,399.39
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			475,000.000	462,803.76
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	566,231.40
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,074,423.42
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			1,815,000.000	1,844,676.54
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			190,000.000	207,381.62
ALASKA AIRLINES 2020-1 CL 144A 4.800% 02/15/2029 DD 07/02/20			396,000.000	401,445.00
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	147,327.50
ALBANY MOLECULAR 7/17 TL			479,447.420	462,427.03
ALBEMARLE CORP 144A VAR RT 11/15/2022 DD 11/25/19			2,350,000.000	2,258,232.50
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,059,000.000	1,059,000.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			500,000.000	511,565.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			1,757,000.000	1,812,819.89
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,271,160.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			659,000.000	673,418.92
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			628,000.000	641,345.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	492,000.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	216,770.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.001	193,685.24
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			790,000.000	848,282.95
ALIXPARTNERS 4/17 COV-LITE TLB			1,730,301.610	1,669,014.32
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	545,943.58
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	494,216.00
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			327,000.000	294,300.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			1,679,000.000	1,673,324.98
ALLISON TRANSMISSION INC 144A 5.000% 10/01/2024 DD 09/23/16			520,000.000	518,700.00
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	329,559.82
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19			2,202,690.610	2,214,434.92
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,859,000.000	1,895,111.45
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	628,168.32
ALLY AUTO RECEIVABLES TRU 5 A3 1.990% 03/15/2022 DD 11/22/17			701,705.633	704,194.44
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,064,846.40
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16			330,000.000	335,948.68
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,354,072.01
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			1,034,000.000	1,334,195.67
ALLY MASTER OWNER TRUST 3 A VAR RT 07/15/2022 DD 08/15/18			1,054,000.000	1,053,858.66
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16			50,000.000	53,568.44
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			4,975,000.000	5,211,312.50
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,391,000.000	1,532,256.05

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,723,000.000	1,627,166.74
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,493,000.000	1,507,930.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			6,150,000.000	6,413,220.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			2,813,000.000	3,076,718.75
ALTRA INDUSTRIAL 9/18 TL			653,582.060	620,902.96
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			320,000.000	426,813.47
AMAYA 6/18 (USD) TL			4,391,316.380	4,360,401.51
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,407,560.57
AMBAC ASSURANCE CORP 144A 5.100% 06/07/2020 DD 06/07/10			1,082,300.288	1,450,282.39
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			1,059,000.000	1,122,216.59
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			930,565.619	930,693.11
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			1,502,000.000	698,264.78
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			1,008,000.000	584,640.00
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			2,185,000.000	2,069,610.15
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,401,292.34
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,228,000.000	1,215,720.00
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20			1,745,579.700	1,754,374.63
AMERICAN CREDIT ACCEP 2 A 144A 2.850% 07/12/2022 DD 05/30/19			341,793.240	342,402.15
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19			2,283,497.860	2,294,205.87
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20			445,000.000	446,789.62
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			870,000.000	903,267.08
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	828,866.20
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			445,000.000	483,938.50
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,518,510.52
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,733,813.81
AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20			971,000.000	1,049,808.88
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,503,225.00
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	470,679.93
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	1,017,172.91
AMERICAN TRAFFIC/ATS CONSOLIDA			1,014,105.230	963,399.97
AMERICREDIT AUTOMOBILE R 1 A2A 2.930% 06/20/2022 DD 03/13/19			84,360.428	84,675.39
AMERICREDIT AUTOMOBILE R 2 A2A 2.430% 09/19/2022 DD 06/12/19			986,541.520	991,824.95
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			390,737.510	393,606.73
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,831,129.29
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	676,102.38
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	498,507.89
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,516,061.10
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,474,431.56
AMGEN INC 2.200% 02/21/2027 DD 02/21/20			1,048,000.000	1,105,186.42

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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			2,361,606.000	2,312,003.77
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	880,628.35
AMNEAL PHARMACEUTICALS 3/18			501,095.600	456,623.37
AMR 10/16 (2023) TLB			1,698,849.130	1,337,843.69
AMR 11/17 TLB			175,452.210	139,582.76
AMR 5/18 TL			19,959.000	13,951.34
AMR 6/17 TLB			1,828,513.490	1,374,127.89
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			813,789.810	825,325.03
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			533,640.800	545,115.79
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,451,106.13
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,353,437.27
ANCESTRY.COM 8/19 COV-LITE			2,822,394.340	2,670,690.64
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			273,286.920	276,865.12
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			892,759.400	900,419.28
ANGLO AMERICAN CAPITAL PL 144A 4.125% 04/15/2021 DD 04/15/14			1,750,000.000	1,779,506.64
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			6,606,000.000	6,887,439.45
ANGLO AMERICAN CAPITAL PL 144A 5.375% 04/01/2025 DD 04/01/20			2,750,000.000	3,105,972.13
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			490,000.000	599,605.81
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			785,000.000	896,570.92
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			1,165,000.000	1,309,963.52
ANTHEM INC 2.375% 01/15/2025 DD 09/09/19			564,000.000	598,599.30
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15			3,377,662.000	3,398,732.87
AON CORP 2.800% 05/15/2030 DD 05/15/20			1,862,000.000	1,992,182.05
AON CORP 6.250% 09/30/2040 DD 09/10/10			470,000.000	671,837.05
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19			2,045,411.820	2,017,795.70
API GROUP/J2 ACQUISITION 10/19			641,775.000	617,438.89
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,376,985.50
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	1,284,777.20
APPLE INC 3.850% 05/04/2043 DD 05/03/13			370,000.000	458,020.72
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	796,344.87
APPLIED SYSTEMS 9/17 COV-LITE TLB			271,404.020	263,354.17
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	700,120.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,410,000.000	1,402,950.00
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19			1,190,000.000	1,160,250.00
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			574,019.090	572,747.52
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	473,100.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			419,000.000	432,671.97
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20			402,000.000	319,590.00
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20			8,221,000.000	349,392.50

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ALL KR2 AND KR3 - KR2GALLKRS00

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ARBOR REALTY COMMER FL1 A 144A VAR RT 05/15/2037 DD 06/05/19			1,256,000.000	1,225,730.40
ARBOR REALTY TRUST INC 144A 8.000% 04/30/2023 DD 04/24/20			398,000.000	411,281.97
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,501,520.187	1,383,005.20
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			802,000.000	729,820.00
ARD FINANCE SA 144A 6.500% 06/30/2027 DD 11/20/19			445,000.000	440,271.88
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			2,211,000.000	2,175,292.35
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	412,045.98
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19			1,561,000.000	1,533,495.18
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			594,000.000	609,099.48
ARDENT HEALTH 6/18 COV-LITE TL			584,768.450	561,377.71
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			3,101,537.533	3,051,292.63
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/14/2037 DD 05/21/20			3,968,000.000	3,809,280.00
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	850,000.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			914,000.000	921,353.77
ARISTOCRAT LEISURE 5/18 TLB			587,165.717	556,339.52
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			1,307,421.200	1,322,466.22
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19			440,000.000	476,429.33
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			514,312.610	524,110.11
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			1,029,548.937	1,051,892.31
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	448,230.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	679,115.25
ASBURY AUTOMOTIVE GROUP I 144A 4.500% 03/01/2028 DD 02/19/20			90,000.000	87,300.00
ASCEND LEARNING 6/17 TLB			417,238.630	396,118.01
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	785,910.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			945,000.000	951,969.38
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			1,127,000.000	1,100,650.74
ASHTEAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			556,000.000	571,490.16
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	533,337.77
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	626,738.38
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	707,023.51
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	399,999.61
ASSUREDPARTNERS 2/20 COV-LITE			1,252,634.640	1,195,376.71
ASTON MARTIN CAPITAL HOLD 144A 6.500% 04/15/2022 DD 04/18/17			510,000.000	461,040.00
ASTRAZENECA PLC VAR RT 08/17/2023 DD 08/17/18			1,675,000.000	1,676,189.25
ASURION 2/18 COV-LITE TLB			873,062.840	843,230.28
ASURION 7/17 2ND LIEN TLB2			885,000.000	878,362.50
ASURION 7/17 TLB4			1,386,947.510	1,347,655.28
ASURION 7/18 B7 COV-LITE TLB			935,900.000	901,393.37
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,914,184.80



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AT&T INC 3.200% 03/01/2022 DD 02/09/17			724,000.000	755,435.11
AT&T INC 3.400% 05/15/2025 DD 05/04/15			1,403,000.000	1,541,839.58
AT&T INC 3.600% 07/15/2025 DD 01/15/19			977,000.000	1,085,326.88
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	40,006.84
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	1,993,671.11
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	661,548.46
AT&T INC VAR RT 06/12/2024 DD 08/22/18			17,412,000.000	17,446,458.35
ATHENAHEALTH 1/19 TLB			908,500.000	878,219.69
ATKORE 12/16 COVE-LITE TL			106,512.610	103,929.68
ATLANTIC AVIATION 11/18 TLB 0.000% 12/06/2025 DD 11/15/18			11,068.000	10,376.25
ATLANTIC DEV LLC			345,101.546	559,163.52
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	798,997.50
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,675,000.000	1,658,250.00
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,316,617.24
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,602,502.76
ATRIUM IX 9A AR 144A VAR RT 05/28/2030 DD 04/20/17			500,000.000	491,264.65
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	670,450.01
AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL			900,475.000	630,332.50
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,210,079.81
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	269,300.51
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	431,548.82
AUTHENTIC BRANDS 9/17 COV-LITE TL			3,122,676.850	2,909,554.16
AVANGRID INC 3.200% 04/15/2025 DD 04/09/20			575,000.000	628,838.05
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,132,000.000	1,182,940.00
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,824,275.00
AVAYA 6/18 COV-LITE TLB			1,146,529.050	1,055,379.99
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	871,908.87
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	256,128.41
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,487,000.000	1,412,797.51
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	237,786.07
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			884,000.000	707,200.00
AVOLON GLENCAR VI			4,846,454.305	158,931.27
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			904,000.000	836,071.15
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,178,000.000	1,075,560.05
AVON INTERNATIONAL OPERAT 144A 7.875% 08/15/2022 DD 08/15/16			3,812,000.000	3,817,718.00
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,138,000.000	1,143,917.60
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			1,301,000.000	1,317,262.50
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,901,511.98
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	420,312.12

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ALL KR2 AND KR3 - KR2GALLKRS00

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BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,724,746.48
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			5,000,000.000	5,445,057.40
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	605,068.68
BALL CORP 4.000% 11/15/2023 DD 05/16/13			3,725,000.000	3,864,687.50
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,854,187.50
BALL CORP 5.000% 03/15/2022 DD 03/09/12			295,000.000	306,519.75
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,760,937.50
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	990,433.50
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	538,400.00
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,359,107.50
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	1,248,175.19
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,871,167.50
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,309,775.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,493,328.20
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	467,312.36
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	421,400.97
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	331,217.89
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	320,870.27
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	996,752.50
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	493,507.55
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	796,718.48
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			351,406.980	210,798.96
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	310,731.25
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	569,827.32
BANCO BILBAO VIZCAYA ARGENTARI 3.000% 10/20/2020 DD 10/20/15			2,915,000.000	2,936,423.01
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	504,006.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			1,634,000.000	1,642,184.74
BANCO SANTANDER SA 3.490% 05/28/2030 DD 05/28/20			651,000.000	699,047.52
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			1,034,000.000	1,012,037.84
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			780,795.150	752,455.49
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,105,850.00
BANCORP COMMERCIAL CRE6 A 144A VAR RT 09/15/2036 DD 09/26/19			2,639,122.642	2,529,885.93
BANCORP COMMERCIAL CRE6 D 144A VAR RT 09/15/2036 DD 09/26/19			621,000.000	545,132.43
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	726,750.00
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	668,300.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,308,060.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			30,304,029.090	924,272.89
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			237,000.000	238,481.25
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	932,243.06



### Asset Detail

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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	509,794.88
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	288,164.69
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			5,000,000.000	5,536,555.85
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			5,000,000.000	5,756,222.50
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			618,000.000	674,975.44
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			679,000.000	702,151.62
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			433,000.000	453,953.58
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,308,000.000	1,459,834.05
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,508,000.000	1,595,683.55
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			1,405,000.000	1,408,655.97
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,552,000.000	1,681,842.14
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			3,602,000.000	3,783,576.82
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	330,531.47
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	142,385.93
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,135,138.58
BANK OF NOVA SCOTIA/THE 1.300% 06/11/2025 DD 06/11/20			2,234,000.000	2,248,964.07
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			3,000,000.000	3,277,230.84
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			716,000.000	728,858.95
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			4,140,000.000	4,476,974.80
BARCLAYS COMMERCIAL MORT C3 XA VAR RT 05/15/2052 DD 06/01/19			5,963,611.016	453,144.98
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	452,230.62
BARCLAYS PLC VAR RT 08/10/2021 DD 08/10/16			1,000,000.000	1,015,368.27
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	886,420.30
BARRACUDA NETWORKS 1/18 TLB			882,962.730	857,798.29
BASS PRO SHOPS 11/16 COV-LITE			1,078,258.190	1,034,739.69
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,272,000.000	1,340,370.42
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19			1,582,000.000	1,696,112.07
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			4,948,000.000	5,299,238.58
BAT CAPITAL CORP VAR RT 08/14/2020 DD 11/14/18			1,450,000.000	1,450,104.98
BATTALION CLO X L 10A A1R 144A VAR RT 01/24/2029 DD 05/14/19			2,750,000.000	2,703,723.82
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,160,000.000	1,231,050.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,849,000.000	2,005,980.10
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			3,875,000.000	3,648,273.75
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			5,122,000.000	4,859,497.50
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			202,000.000	202,000.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			2,351,000.000	2,409,775.00
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			371,000.000	370,072.50
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			7,386,000.000	7,491,398.22
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			2,492,000.000	2,504,460.00

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BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	253,380.00
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			233,000.000	241,737.50
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	918,860.13
BAXTER INTERNATIONAL INC 144A 3.750% 10/01/2025 DD 03/26/20			178,000.000	202,800.95
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	538,120.60
BAYER US FINANCE II LLC 144A 3.375% 07/15/2024 DD 07/15/18			741,000.000	802,838.46
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,983,000.000	3,270,945.14
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			8,992,000.000	10,323,799.27
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,680,000.000	3,668,672.96
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	8,794,292.60
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	516,364.20
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,318,783.38
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			688,045.970	687,981.29
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			180,057.120	176,531.11
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	5,709,764.14
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			1,085,000.000	976,180.91
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,403,350.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	280,016.10
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			1,840,000.000	1,961,256.00
BBVA USA 2.500% 08/27/2024 DD 08/27/19			2,700,000.000	2,741,048.34
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			15,291,739.720	305,834.80
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,428,115.00
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			2,229,763.627	2,196,774.28
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	664,281.47
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	780,539.76
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			1,730,000.000	1,544,025.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	418,500.00
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	692,003.59
BECTON DICKINSON AND CO 2.894% 06/06/2022 DD 06/06/17			3,975,000.000	4,116,418.30
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,670,000.000	4,681,869.13
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			9,277,000.000	9,277,598.65
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	687,108.35
BELFOR 4/19 TLB			777,150.000	764,521.31
BELLRING BRANDS/POST HOLDINGS			774,200.000	768,881.25
BELRON 10/17 USD COV-LITE TLB			502,125.000	483,922.97
BELRON 10/19 (USD) TLB			333,325.000	320,825.31
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,591,550.73
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,830,565.25
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	179,229.72

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BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,226,875.55
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17			2,283,023.000	2,215,552.14
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	728,561.10
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	780,204.00
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,170,598.39
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			410,000.000	525,487.35
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	752,563.78
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,591,681.68
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			1,390,000.000	1,459,513.90
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			1,262,000.000	1,378,735.00
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			266,000.000	262,055.22
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			2,505,000.000	2,567,625.00
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			1,329,000.000	1,337,306.25
BERRY PLASTICS 12/19 (USD) TLY			1,183,050.000	1,128,333.94
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			4,304,000.000	4,099,314.67
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			1,239,000.000	1,158,368.85
BIG RIVER STEEL 8/17 TL 0.000% 08/15/2023 DD 07/31/17			826,922.160	775,239.53
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,886,000.000	1,801,130.00
BISON MIDSTREAM 5/18 TLB			637,000.000	426,395.06
BJ'S WHOLESALE CLUB 1/17			1,837,242.150	1,774,243.12
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			445,000.000	475,394.17
BLACKSTONE MORTGAGE 11/19 TLB			771,444.490	723,229.21
BLOCK COMMUNICATIONS 2/20 TL			741,142.500	718,908.23
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			680,000.000	671,697.20
BLOUNT 9/18 COV-LITE TLB			612,546.860	594,746.25
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			499,000.000	513,970.00
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,137,827.18
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	598,178.72
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,151,939.61
BMW US CAPITAL LLC 144A 3.800% 04/06/2023 DD 04/09/20			2,097,000.000	2,252,724.60
BMW US CAPITAL LLC 144A 3.900% 04/09/2025 DD 04/09/20			7,186,000.000	7,974,364.42
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			750,000.000	747,711.19
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			1,501,000.000	1,571,903.73
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19			561,000.000	566,404.74
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			270,000.000	273,376.55
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			3,778,000.000	3,848,528.73
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			735,000.000	670,173.86
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19			395,000.000	346,146.50
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			10,075,000.000	10,643,518.15

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BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			15,240,000.000	16,608,607.47
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,235,145.68
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,402,000.000	1,563,271.98
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			1,082,000.000	757,400.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			672,000.000	438,547.20
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			392,000.000	256,760.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			487,000.000	318,985.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			485,000.000	394,062.50
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			311,000.000	313,453.15
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	968,614.39
BOSTON SCIENTIFIC CORP 1.900% 06/01/2025 DD 05/18/20			880,000.000	911,998.43
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,415,894.66
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	948,892.50
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			228,000.000	235,980.00
BOYD 8/18 COV-LITE TLB			753,249.980	638,108.19
BOYD GAMING CORP 144A 4.750% 12/01/2027 DD 12/03/19			1,812,000.000	1,558,320.00
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			750,000.000	783,750.00
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	261,716.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			853,000.000	810,350.00
BP CAPITAL MARKETS AMERICA INC 2.937% 04/06/2023 DD 04/06/20			1,649,000.000	1,743,755.40
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20			425,000.000	417,631.94
BP CAPITAL MARKETS AMERICA INC 3.194% 04/06/2025 DD 04/06/20			2,866,000.000	3,121,952.37
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			767,000.000	878,259.77
BP CAPITAL MARKETS PLC 3.994% 09/26/2023 DD 09/26/13			8,292,000.000	9,116,822.65
BRAND ENERGY 6/17 COV-LITE TL			1,724,315.510	1,573,437.91
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			550,000.000	514,772.50
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,768,900.000	1,715,833.00
BRISTOL-MYERS SQUIBB CO 144A 3.400% 07/26/2029 DD 05/16/19			1,339,000.000	1,559,942.27
BRISTOL-MYERS SQUIBB CO 144A 3.450% 11/15/2027 DD 11/15/19			735,000.000	846,912.53
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021			3,500,000.000	3,447,175.76
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20			1,634,000.000	1,671,195.76
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			340,000.000	367,409.50
BROADCOM INC 144A 3.150% 11/15/2025 DD 05/08/20			12,723,000.000	13,541,372.25
BROADCOM INC 144A 4.150% 11/15/2030 DD 05/08/20			3,212,000.000	3,490,421.74
BROADCOM INC 144A 4.700% 04/15/2025 DD 04/09/20			1,792,000.000	2,019,179.67
BROADCOM INC 144A 4.750% 04/15/2029 DD 04/05/19			411,000.000	466,540.44
BROADCOM/AVAGO 11/19 A5 TL			779,741.370	774,540.50
BROADCOM/AVAGO 11/19 TLA3			1,009,506.760	1,003,197.34
BSPRT 2018-FL4 ISSU FL4 A 144A VAR RT 09/15/2035 DD 10/12/18			4,310,000.000	4,229,187.50

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BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			1,185,000.000	1,158,826.32
BUCKEYE PARTNERS 10/19 COV-LIT			1,067,325.000	1,020,896.37
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			742,000.000	711,778.34
BURGER KING/RESTAURANT BRANDS			1,059,138.450	1,001,944.98
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20			201,000.000	210,045.00
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,204,597.77
BWAY 3/17 TLB			1,218,384.700	1,090,966.02
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	971,565.00
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			1,300,000.000	1,339,494.00
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20			990,000.000	979,993.08
BX COMMERCIAL MORT BXLP F 144A VAR RT 12/15/2036 DD 02/06/20			998,000.000	948,040.02
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,471,316.838	1,460,117.76
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,627,351.487	2,528,704.42
BX COMMERCIAL MORTGA XL J 144A VAR RT 10/15/2036 DD 10/24/19			0.011	0.01
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			498,477.430	463,543.14
BX TRUST 2017-SLCT SLCT E 144A VAR RT 07/15/2034 DD 08/15/17			583,950.000	537,180.92
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17			841,500.000	717,585.09
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,375,000.000	1,505,719.46
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			785,000.000	783,037.50
CABLEVISION SYSTEMS 3/17 TLB			130,683.280	123,332.35
CAESARS ENTERTAINMENT			501,136.370	465,996.68
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			5,133,000.000	5,100,918.75
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			879,000.000	849,333.75
CAESARS ENTERTAINMENT INC 6.000% 04/01/2025 DD 03/29/17			1,795,000.000	1,877,570.00
CAESARS ENTERTAINMENT INC 7.000% 08/01/2023 DD 02/01/16			405,000.000	418,162.50
CAESARS RESORT 12/17 COV-LITE TL			628,875.000	557,535.42
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			879,000.000	764,730.00
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			861,000.000	865,907.70
CALIFORNIA RESOURCES 11/17 COV			520,000.000	177,450.00
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	66,873.60
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	462,596.75
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	534,207.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			3,133,000.000	1,033,890.00
CALPINE 3/19 B-9 COV-LITE TLB			386,100.000	371,729.36
CALPINE 5/15 B5 COV-LITE TL			887,226.610	854,816.23
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			963,000.000	938,925.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			1,198,000.000	1,174,040.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			702,000.000	708,816.42
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			395,000.000	394,012.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMBREX 12/19 COV-LITE TL			645,755.000	632,839.90
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			941,000.000	941,000.00
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19			830,000.000	888,646.95
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19			400,000.000	429,369.78
CAMPING WORLD 11/16 COV-LITE TLB			1,500,853.390	1,352,644.12
CANADIAN IMPERIAL BANK OF COMM 0.950% 06/23/2023 DD 06/23/20			2,578,000.000	2,586,682.94
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			445,000.000	476,881.89
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	807,812.29
CANTOR COMMERCIAL CF1 65B 144A VAR RT 05/15/2052 DD 04/01/19			972,000.000	931,873.32
CANTOR COMMERCIAL CF1 65C 144A VAR RT 05/15/2052 DD 04/01/19			1,692,000.000	1,575,578.39
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	876,971.20
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			646,993.560	651,748.25
CAPITAL ONE FINANCIAL CORP 2.600% 05/11/2023 DD 05/11/20			3,668,000.000	3,839,526.03
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,281,505.88
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			11,168,000.000	11,478,601.05
CAPITAL ONE PRIME AUTO RE 2 A2 2.060% 09/15/2022 DD 09/18/19			589,858.340	593,977.32
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,101,430.56
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			1,241,000.000	1,238,269.80
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14			1,268,000.000	1,378,203.44
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			4,282,000.000	4,274,577.20
CARDTRONICS 6/20 COV-LITE TLB 0.000% 06/25/2027 DD 06/18/20			760,000.000	744,800.00
CARGILL INC 144A 1.375% 07/23/2023 DD 04/23/20			390,000.000	396,729.88
CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20			1,102,000.000	1,133,792.48
CARMAX AUTO OWNER TRUST 2 1 A4 2.030% 06/16/2025 DD 01/22/20			739,000.000	769,967.65
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	552,660.68
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			618,000.000	632,558.41
CARMAX AUTO OWNER TRUST 3 A3 3.130% 06/15/2023 DD 07/25/18			1,713,218.566	1,750,259.72
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19			5,631,368.320	5,681,428.37
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20			5,000,000.000	5,425,000.00
CARNIVAL CORP 3.950% 10/15/2020 DD 10/15/13			5,171,000.000	5,111,898.63
CARRIER GLOBAL CORP 144A 2.242% 02/15/2025 DD 02/27/20			8,320,000.000	8,506,522.17
CARRIER GLOBAL CORP 144A 2.700% 02/15/2031 DD 06/19/20			527,000.000	525,456.61
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	841,726.22
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	384,629.42
CASCADE FUND S 4 LLC			3,253,149.078	2,829,066.38
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	484,250.40
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	295,867.05
CATALINA MARKETING 2/19			139,789.040	28,423.31
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			2,194.000	10.97



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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CBS RADIO/ENTERCOM MEDIA 12/19			320,071.130	298,200.67
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			8,717,000.000	8,891,340.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	4,208,380.47
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	320,075.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,644,000.000	3,770,082.40
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			1,200,000.000	1,230,000.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			1,996,000.000	2,105,780.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	140,802.16
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,971,000.000	3,073,024.14
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	585,375.45
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			19,558,600.000	989,880.30
CCP_CDX. BP UL CDX.NA.HY.34_V6 PAY 500BPS 2025 JUN 20			37,023,400.000	-255,461.46
CCP_CDX. SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20			19,981,350.000	-137,871.32
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			-19,558,600.000	-0.20
CCP_CDX. BP UL CDX.NA.HY.34_V6 PAY 500BPS 2025 JUN 20			-37,023,400.000	0.00
CCP_CDX. SP UL CDX.NA.HY.34_V6 REC 500BPS 2025 JUN 20			-19,981,350.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.6% 2030 JUL 02			14,360,000.000	46,239.20
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.6% 2030 JUL 02			-14,360,000.000	-0.15
CD 2016-CD1 MORTGAGE TR CD1 XA VAR RT 08/10/2049 DD 08/01/16			6,695,295.009	403,422.99
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			803,000.000	834,879.10
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	432,950.90
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			425,000.000	425,531.25
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			2,000,000.000	2,038,120.00
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,153,740.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			523,000.000	495,218.24
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	195,283.89
CELESTICA 6/18 COV-LITE TLB			198,323.220	182,334.40
GENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17			731,000.000	662,058.86
GENTENE CORP 144A 5.250% 04/01/2025 DD 10/01/19			1,079,000.000	1,111,013.93
GENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			3,953,000.000	4,097,916.98
GENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19			464,000.000	482,657.44
GENTENE CORP 3.375% 02/15/2030 DD 02/13/20			5,520,000.000	5,573,599.20
GENTENE CORP 4.250% 12/15/2027 DD 12/06/19			530,000.000	546,912.30
GENTENE CORP 4.625% 12/15/2029 DD 12/06/19			1,424,000.000	1,502,320.00
GENTENE CORP 4.750% 05/15/2022 DD 04/29/14			873,000.000	882,821.25
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			924,000.000	489,720.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	419,230.00
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			1,225,000.000	1,294,178.56
CENTRAL GARDEN & PET CO 6.125% 11/15/2023 DD 11/09/15			2,219,000.000	2,271,468.26

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,458,459.76
CENTURYLINK 1/20 COV-LITE TLB			2,679,992.420	2,520,693.67
CENTURYLINK 1/20 TLA			5,599,328.690	5,375,355.54
CENTURYLINK INC 144A 4.000% 02/15/2027 DD 01/24/20			492,000.000	477,855.00
CENTURYLINK INC 144A 5.125% 12/15/2026 DD 12/16/19			2,647,000.000	2,640,382.50
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	499,422.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,576,000.000	1,619,340.00
CENTURYLINK INC 6.875% 01/15/2028 DD 01/15/98			454,000.000	482,919.80
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,107,000.000	1,216,393.74
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			786,000.000	864,329.23
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			330,000.000	352,872.30
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	178,414.50
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,418,640.72
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,347,156.88
CF TRUST 2019-MF1 MF1 D 144A VAR RT 08/21/2032 DD 08/21/19			5,714,000.000	5,339,866.71
CFCRE COMMERCIAL MORTGAG C4 XA VAR RT 05/10/2058 DD 05/01/16			7,274,706.275	505,240.71
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	228,600.00
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	749,600.00
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,111,019.60
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			917,000.000	852,140.59
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			2,716,000.000	2,682,050.00
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	581,703.18
CHARTER COMM OPERATING 10/19 T			139,384.370	133,827.11
CHARTER COMM OPERATING 12/17 TLA2			1,399,582.290	1,371,590.64
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,719,000.000	1,970,116.97
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,575,000.000	1,818,980.67
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			695,000.000	865,169.71
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,402,522.41
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			225,000.000	203,330.25
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			94,000.000	90,240.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			588,000.000	562,086.84
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,089,000.000	1,196,670.60
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,587,000.000	6,261,753.22
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			4,946,000.000	5,627,257.63
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,235,000.000	1,196,406.25
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,539,000.000	1,531,305.00
CHEVRON CORP 1.141% 05/11/2023 DD 05/11/20			1,407,000.000	1,431,233.69
CHEVRON CORP 1.554% 05/11/2025 DD 05/11/20			1,821,000.000	1,872,620.06
CHG HEALTHCARE 12/17 COV-LITE TLB			616,829.180	593,260.14



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CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20			250,000.000	260,250.00
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			1,524,000.000	1,432,560.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,500,000.000	1,411,875.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,341,390.34
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	379,972.08
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,759,674.00
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	678,260.62
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	331,492.91
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	905,359.81
CIGNA CORP 144A 4.500% 02/25/2026 DD 08/25/19			780,000.000	907,377.84
CIGNA CORP 2.400% 03/15/2030 DD 03/16/20			2,026,000.000	2,102,206.68
CIGNA CORP 3.200% 09/17/2020 DD 03/17/19			1,275,000.000	1,282,124.74
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			1,530,000.000	1,580,820.28
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			635,000.000	689,283.62
CIGNA CORP 4.375% 10/15/2028 DD 04/15/19			1,635,000.000	1,935,004.40
CIGNA CORP VAR RT 07/15/2023 DD 07/15/19			1,500,000.000	1,507,352.16
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			4,460,000.000	4,460,200.70
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			4,641,000.000	4,895,674.27
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,354,637.50
CINEWORLD 2/18 (USD) COV-LITE			990,745.490	741,662.17
CIRQUE DU SOLEIL 6/17 TL			1,063,685.730	474,669.76
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19			917,000.000	857,395.00
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	341,000.00
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	485,835.33
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13			3,739,000.000	3,813,406.10
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	58,211.25
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20			865,000.000	839,136.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,429,981.68
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	342,100.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	354,431.71
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,386,871.82
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,492,251.57
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	198,000.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	3,348,437.31
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	997,080.00
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	796,030.60
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	252,446.41
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	938,495.85

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CITIGROUP COMMERCIAL MOR C3 XA VAR RT 11/15/2049 DD 11/01/16			7,467,534.979	324,518.16
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,785,137.76
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,127,054.50
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	463,944.44
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	125,400.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	216,300.00
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	930,026.38
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			823,000.000	934,722.40
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			694,000.000	792,317.08
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,508,000.000	1,918,186.05
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			569,000.000	674,730.83
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			1,540,000.000	1,592,839.17
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20			810,000.000	961,080.85
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			7,194,000.000	7,772,968.73
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,086,760.78
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,317,764.99
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			1,239,000.000	1,281,448.60
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			2,364,000.000	2,460,296.24
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			8,599,000.000	8,573,585.91
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	265,126.71
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	809,281.15
CITIGROUP MORTGAGE L C A2 144A VAR RT 09/25/2059 DD 08/27/19			2,434,000.000	2,190,600.00
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/26/2022 DD 05/26/17			466,000.000	466,350.39
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,105,760.228	2,109,796.97
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			688,000.000	709,500.00
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			943,000.000	947,667.85
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			240,000.000	249,600.00
CLARIVATE ANALYTICS 10/19 COV-			1,340,265.000	1,295,875.42
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			338,000.000	347,295.00
CLEAR CHANNEL 2/20 COV-LITE TL			398,000.000	365,829.66
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,500,000.000	1,440,000.00
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20			1,338,000.000	1,241,128.80
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	655,821.42
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			1,142,000.000	1,156,275.00
CLEARWAY ENERGY OPERATING LLC 5.750% 10/15/2025 DD 04/15/19			1,421,000.000	1,467,182.50
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,502,000.000	-320,756.40
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			1,178,000.000	-129,225.60
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-1,008,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,502,000.000	0.00

### Asset Detail

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	789,819.24
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			2,763,000.000	2,799,830.79
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19			483,000.000	425,040.00
CNH INDUSTRIAL CAPITAL LLC 1.950% 07/02/2023 DD 07/02/20			1,305,000.000	1,313,564.22
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			2,068,000.000	2,203,461.66
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	967,855.24
CNH INDUSTRIAL CAPITAL LLC 4.375% 11/06/2020 DD 11/06/15			1,213,000.000	1,223,745.05
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			3,559,000.000	3,651,521.47
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			6,287,000.000	6,754,284.48
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			4,998,000.000	5,531,648.36
COINMACH 6/17 COV-LITE TLB1			1,275,550.020	1,217,946.18
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			774,000.000	798,187.50
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	339,625.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,738,786.50
COLONIAL PIPELINE CO 144A 3.750% 10/01/2025 DD 09/22/15			210,000.000	230,758.70
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			271,976.910	275,142.29
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	480,129.26
COLUMBUS MCKINNON 2/18 TLB			711,857.540	683,383.24
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20			1,241,000.000	1,255,087.04
COMCAST CORP 3.300% 04/01/2027 DD 03/27/20			420,000.000	471,017.33
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,757,113.53
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			635,000.000	965,855.66
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,252,000.000	2,370,230.00
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			2,161,000.000	2,196,116.25
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			774,000.000	641,990.04
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	1,724,452.78
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,082,880.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	861,975.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	82,179.81
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	196,350.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	396,273.54
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	190,842.83
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	693,125.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,266.279	800,874.56
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	212,160.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,703.317	225,336.26
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	310,800.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	709,313.15
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	615,752.66

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COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	3,592,535.99
COMM 2014-CR14 MORTGAG CR14 AM VAR RT 02/10/2047 DD 01/01/14			837,000.000	892,655.64
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,763,000.000	5,482,259.32
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,061,778.19
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14			650,000.000	704,742.94
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,261,367.67
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	732,110.18
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	371,121.89
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,210,455.59
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	400,230.80
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,537,981.000	2,731,241.40
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,872,000.000	4,203,275.16
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,660,245.75
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	602,860.00
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			392,269.380	392,178.26
COMM 2015-PC1 MORTGAGE PC1 A5 3.902% 07/10/2050 DD 07/01/15			6,654,000.000	7,324,799.72
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,378,681.55
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,794,654.88
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	746,639.97
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2035 DD 07/01/20			3,740,000.000	3,915,604.70
COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2050 DD 07/01/20			17,090,000.000	17,816,325.00
COMMIT TO PUR FNMA SF MTG 2.500% 08/01/2050 DD 08/01/20			29,000,000.000	30,185,486.65
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2035 DD 07/01/20			3,990,000.000	4,193,864.06
COMMIT TO PUR FNMA SF MTG 3.000% 08/01/2050 DD 08/01/20			33,000,000.000	34,696,992.66
COMMIT TO PUR FNMA SF MTG 3.000% 09/01/2050 DD 09/01/20			9,535,000.000	10,012,127.88
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2035 DD 07/01/20			800,000.000	840,531.25
COMMIT TO PUR FNMA SF MTG 3.500% 08/01/2050 DD 08/01/20			35,000,000.000	36,798,623.75
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2050 DD 07/01/20			2,780,000.000	2,986,979.68
COMMIT TO PUR FNMA SINGLE 2.000% 08/01/2050 DD 08/01/20			23,615,000.000	24,120,968.61
COMMIT TO PUR GNMA II JUMBOS 2.500% 08/20/2050 DD 08/01/20			1,220,000.000	1,281,619.53
COMMIT TO PUR GNMA II JUMBOS 3.000% 09/20/2050 DD 09/01/20			14,600,000.000	15,410,414.02
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2050 DD 07/01/20			8,155,000.000	8,605,117.76
COMMONWEALTH BANK OF AUST 144A 4.500% 12/09/2025 DD 12/09/15			400,000.000	451,521.80
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			881,000.000	1,031,287.89
COMMSCOPE 1/19 TLB			888,287.500	839,431.69
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			589,000.000	605,315.30
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,105,000.000	1,067,098.50
COMPASS POWER 8/18 TLB			601,060.520	574,012.80
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			6,749,000.000	6,965,573.12

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CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19			924,781.260	911,128.81
CONSOLIDATED COMMUNICATIONS			1,022,396.910	968,015.62
CONSOLIDATED ENERGY 5/18 TLB			231,810.550	209,788.55
CONSTELLATION BRANDS INC VAR RT 11/15/2021 DD 10/29/18			1,775,000.000	1,774,858.85
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			540,000.000	529,200.00
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,452,000.000	1,455,876.84
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,686,798.36
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			1,027,290.840	1,031,451.67
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			568,096.280	570,039.05
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,835,000.000	2,650,781.70
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			321,000.000	282,550.62
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			3,088,000.000	2,955,833.60
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			10,050,000.000	9,874,125.00
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			446,000.000	491,822.04
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,973,000.000	1,966,390.45
CORNING INC 5.450% 11/15/2079 DD 11/19/19			240,000.000	287,084.81
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 3.150% 01/14/2030 DD 01/14/20			750,000.000	779,865.00
CORP NACIONAL DEL COBRE D 144A 4.500% 09/16/2025 DD 09/16/15			630,000.000	705,678.24
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	624,253.64
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022			640,000.000	667,984.74
COVIA/UNIMIN 4/18 TL			886,900.000	497,222.75
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			774,000.000	854,459.56
CPA GLOBAL 11/17 (USD)			871,600.210	833,467.70
CPG INTERNATIONAL 5/17			642,836.440	635,405.25
CPI INTERNATIONAL 7/17 TL			1,025,987.500	962,714.86
CPM HOLDINGS 10/18 2ND LIEN			545,000.000	458,481.25
CPM HOLDINGS 10/18 COV-LITE TL			822,475.000	745,367.97
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			2,292,744.440	2,311,804.71
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			294,156.060	295,169.20
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	204,679.06
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20			969,129.620	970,770.07
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			275,927.130	276,874.86
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			480,000.000	484,138.41
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	498,561.65
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			864,912.920	869,919.21
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	201,980.98
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	401,439.80
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	913,823.46

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CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19			1,136,079.920	1,142,551.82
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			754,000.000	760,575.10
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	921,269.59
CREATIVE ARTISTS 11/19 COV-LIT			1,271,610.000	1,199,764.04
CREDIT ACCEPTANCE AU 1A A 144A 3.010% 02/16/2027 DD 02/22/18			858,703.220	864,015.08
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,978,216.16
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	864,365.00
CREDIT SUISSE AG/NEW YORK NY 1.000% 05/05/2023 DD 06/05/20			4,256,000.000	4,279,134.51
CREDIT SUISSE AG/NEW YORK NY 2.800% 04/08/2022 DD 04/09/20			485,000.000	503,173.36
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	8,946,210.87
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,160.88
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	492,826.94
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,742,000.000	1,764,294.12
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			884,000.000	939,220.88
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,665,000.000	3,722,111.99
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			5,343,000.000	5,476,575.00
CROWN CASTLE 1/16 TLA			2,980,000.000	2,965,100.00
CROWN CASTLE INTERNATIONAL COR 3.800% 02/15/2028 DD 01/16/18			735,000.000	826,137.44
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16			2,000,000.000	2,292,569.98
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	993,467.09
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			578,000.000	676,260.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,776,000.000	2,487,990.00
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15			751,000.000	797,058.68
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	548,949.45
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	439,463.89
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			4,903,000.000	5,270,725.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			1,600,000.000	1,672,000.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,528,000.000	1,589,884.00
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,943,000.000	1,994,236.91
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			3,788,000.000	3,945,202.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			6,647,000.000	7,270,156.25
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			2,491,000.000	2,587,526.25
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			1,180,000.000	1,287,675.00
CSC HOLDINGS LLC 144A 7.750% 07/15/2025 DD 07/15/18			3,000,000.000	3,120,300.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			742,000.000	780,955.00
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12			490,000.000	512,050.00
CSMC 2019-RIO VAR RT 12/15/2022 DD 12/20/19			207,000.000	188,370.00
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,993,904.400	2,024,491.89
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			854,140.650	870,229.92



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	2,597,785.42
CSWF 2018-TOP TOP D 144A VAR RT 08/15/2035 DD 08/28/18			526,400.000	478,962.83
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18			732,800.000	631,914.25
CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19			705,000.000	651,243.75
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20			750,000.000	864,079.70
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			4,775,000.000	5,400,249.10
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	359,637.14
CYXTERA 3/17 COV-LITE TLB			634,907.560	477,171.12
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	259,042.50
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20			2,258,000.000	2,274,337.85
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19			300,000.000	296,437.52
DAIMLER FINANCE NORTH AME 144A VAR RT 05/04/2021 DD 05/04/18			1,200,000.000	1,193,805.40
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18			9,450,000.000	9,348,727.09
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			2,032,000.000	2,037,530.04
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	623,011.67
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			6,900,000.000	7,678,475.39
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			4,814,000.000	4,888,849.76
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			490,000.000	466,920.71
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			5,460,000.000	5,611,678.80
DATATEL 1/17 COV-LITE TLB			2,500,000.000	2,437,500.01
DAVITA 2/20 TLB			853,560.740	824,428.71
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			55,000.000	56,237.50
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			754,046.060	681,846.15
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,191,000.000	1,229,100.09
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			640,162.500	673,623.80
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			904,187.496	956,793.12
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,943,342.049	2,876,965.57
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,004,056.830	1,320,963.80
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	687,091.84
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,350,000.000	8,881,858.59
DBWF 2018-GLKS MOR GLKS C 144A VAR RT 12/19/2030 DD 12/27/18			200,000.000	178,971.68
DBWF 2018-GLKS MOR GLKS E 144A VAR RT 12/19/2030 DD 12/27/18			1,252,000.000	1,076,492.39
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	357,930.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,024,291.80
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	498,400.00
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			1,241,049.940	1,254,330.66
DEERE & CO 2.750% 04/15/2025 DD 03/30/20			275,000.000	300,302.89
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	795,500.00
DELL 9/19 COV-LITE TLB			1,054,065.720	1,025,458.38

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16			938,000.000	964,216.53
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,275,000.000	1,407,254.53
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			10,913,000.000	11,936,773.52
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20			2,499,000.000	2,871,850.13
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			263,000.000	263,078.90
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16			675,000.000	773,870.86
DELL INTERNATIONAL LLC / 144A 7.125% 06/15/2024 DD 06/22/16			322,000.000	333,571.88
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			688,000.000	738,740.00
DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20			3,305,000.000	3,150,792.86
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			785,000.000	704,135.58
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20			2,252,000.000	2,324,667.72
DELTA AIR LINES INC 2.600% 12/04/2020 DD 12/05/17			2,209,000.000	2,172,745.94
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,261,128.90
DELTA AIR LINES INC 3.400% 04/19/2021 DD 04/19/18			675,000.000	656,430.71
DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19			450,000.000	360,077.53
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			3,125,000.000	2,571,684.50
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,136,000.000	1,098,964.29
DENTALCORP 5/18 COV-LITE TL			647,556.210	575,515.58
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			2,400,000.000	1,980,480.00
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	912,577.87
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			3,131,000.000	2,266,061.25
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			2,214,000.000	1,178,955.00
DIAMOND SPORTS/SINCLAIR/REGION			1,215,812.500	986,327.89
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			590,000.000	590,341.01
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,063,606.75
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			13,705,000.000	14,107,556.55
DIEBOLD 5/17(USD) TLB			87,788.700	82,082.43
DIEBOLD 8/18 TLA1			312,441.820	310,098.50
DIEBOLD 8/19 TLA 0.000% 04/22/2022 DD 07/25/19			765,306.410	739,798.75
DIGICERT 8/19 COV-LITE TLB			1,286,775.000	1,240,129.41
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			751,000.000	900,038.81
DISCOVER BANK 2.450% 09/12/2024 DD 09/12/19			4,190,000.000	4,391,824.89
DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18			3,350,000.000	3,533,834.57
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	1,006,402.44
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,267,092.12
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,361,754.40
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			653,000.000	713,598.96
DISH DBS CORP 144A 7.375% 07/01/2028 DD 07/01/20			1,723,000.000	1,712,231.25
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	524,737.60



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DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			3,186,000.000	3,239,524.80
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	308,450.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			1,150,000.000	1,171,562.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,470,000.000	3,678,200.00
DIVVYPAY INC SERIES C			4,426.000	96,486.80
DIVVYPAY INC WARRANTS			24,542.000	442,983.10
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	402,000.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	617,149.56
DOLE FOOD 4/17 TLB			97,125.000	94,211.25
DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20			335,000.000	376,286.17
DOLLAR TREE INC 4.000% 05/15/2025 DD 04/19/18			2,993,000.000	3,370,211.41
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	865,789.97
DOMINION ENERGY INC 144A VAR RT 12/01/2020 DD 12/08/17			957,000.000	955,698.21
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			160,000.000	171,772.01
DOMINION ENERGY INC STEP 08/15/2024 DD 05/15/2019			2,582,000.000	2,777,417.61
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			380,000.000	498,712.41
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	316,965.75
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			901,875.000	921,157.09
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			923,037.503	998,431.21
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			636,041.690	52,473.44
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			866,800.000	799,623.01
DPL INC 144A 4.125% 07/01/2025 DD 06/19/20			1,475,000.000	1,475,413.00
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20			3,648,000.000	3,834,420.10
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,106,396.27
DRIVE AUTO RECEIVABL CA D 144A 4.180% 03/15/2024 DD 11/22/16			212,102.478	215,076.01
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20			6,942,000.000	6,949,527.21
DRIVE AUTO RECEIVABLES T 3 A2A 2.630% 09/15/2022 DD 06/19/19			223,177.050	223,607.27
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20			1,247,244.090	1,252,671.97
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			2,251,000.000	2,282,647.26
DRIVE AUTO RECEIVABLES TRU 1 D 2.700% 05/17/2027 DD 01/22/20			1,096,000.000	1,094,173.96
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	711,060.64
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,750,122.69
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	517,094.60
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	756,726.94
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	438,999.09
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			4,523,000.000	4,655,014.16
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,899,406.31
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,759,467.75
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,046,805.990	1,056,367.51

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DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,262,000.000	1,264,713.30	
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	357,394.67	
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,878,944.92	
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			1,474,537.030	1,483,618.70	
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			361,811.040	362,755.04	
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			1,714,000.000	1,717,018.70	
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			524,928.840	527,573.70	
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	396,352.25	
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			421,493.040	423,662.76	
DT AUTO OWNER TRUST 4A A 144A 2.170% 05/15/2023 DD 10/30/19			1,581,956.480	1,591,448.53	
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			570,000.000	615,742.82	
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	549,893.33	
DTE ENERGY CO 3.800% 03/15/2027 DD 03/15/17			340,000.000	374,762.52	
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			6,162,000.000	6,447,760.48	
DUFF & PHELPS 10/17 COV-LITE TLB			643,742.690	614,774.27	
DUFF & PHELPS 4/20 (USD) COV-L			964,000.000	935,080.00	
DUKE ENERGY FLORIDA LLC 1.750% 06/15/2030 DD 06/11/20			1,486,000.000	1,506,303.19	
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,421,910.160	1,422,987.39	
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	337,497.62	
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			395,000.000	500,807.17	
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	757,403.24	
DYNATRACE 8/18 COV-LITE TL			606,150.650	586,953.86	
EAB/ADVISORY BOARD 9/17 COV-LITE TL			929,653.960	878,522.99	
EAGLEVIEW TECHNOLOGY 7/18			1,088,425.000	1,024,088.20	
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,238,461.62	
EBAY INC 1.900% 03/11/2025 DD 03/11/20			4,513,000.000	4,657,104.24	
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,303,000.000	1,309,336.74	
ECOLAB INC 1.000% 01/15/2024			325,000.000	375,576.59	
ECOLAB INC 4.800% 03/24/2030 DD 03/24/20			545,000.000	690,612.86	
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,829,000.000	2,100,080.11	
ELANCO ANIMAL HEALTH 2/20 TLB 0.000% 02/04/2027 DD 01/24/20			602,000.000	572,905.34	
ELDORADO RESORTS 4/17 COV-LITE TLB			1,296,286.050	1,285,760.21	
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,800,000.000	2,827,125.00	
ELIX AVIATION 2/17 SERIES B TL			808,645.946	404,322.97	
ELIX AVIATION 2/17 SERIES C TL			699,557.727	209,867.32	
ELLIE MAE 3/19 TL 0.000% 04/03/2026 DD 03/19/19			1,226,730.000	1,185,634.55	
ELLINGTON FINANCIAL 1 M1 144A VAR RT 06/25/2065 DD 05/01/20			105,000.000	110,106.62	
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,617,116.82	
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			1,140,000.000	1,085,861.40	

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EMDEON 3/17 COV-LITE TLB			777,941.060	745,633.17
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			370,000.000	376,764.05
EMPIRE RESORTS 3/20 COV-LITE B 0.000% 03/22/2021 DD 03/23/20			4,438.960	3,995.06
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			1,140,000.000	1,296,709.53
ENBRIDGE/GRIZZLY ACQUISITIONS			879,337.540	828,230.44
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			394,000.000	377,893.28
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			1,220,000.000	1,168,150.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			836,000.000	802,560.00
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			427,000.000	430,339.14
ENDEMOL 8/14 (USD) COV-LITE TL			2,194,333.080	2,142,217.67
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			1,043,302.927	672,930.39
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			748,653.690	791,851.01
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,533,000.000	1,601,318.94
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			2,397,000.000	2,487,409.88
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			5,471,000.000	5,950,439.43
ENERGIZER 12/18 TLB			369,930.000	351,433.50
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			852,000.000	880,933.92
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			2,016,000.000	2,149,600.32
ENERGY TRANSFER OPERATING LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,218,809.69
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,118,714.43
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	191,590.65
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			6,969,000.000	7,758,607.56
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	418,096.30
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	54,161.82
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			236,000.000	253,360.80
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	698,864.13
ENNIS-FLINT 5/16 TLB			666,318.170	581,695.76
ENTEGRIS 10/18 TLB			482,266.420	472,770.59
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	425,986.10
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			1,546,000.000	1,553,730.00
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			575,000.000	615,481.53
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20			335,000.000	350,867.13
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			330,000.000	368,199.89
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,150,318.52
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	280,752.39
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	447,006.16
ENVA 2019-A LLC A A 144A 3.960% 06/22/2026 DD 10/17/19			144,984.180	145,445.08
ENVISION HEALTHCARE 9/18			843,555.050	550,419.67
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16			783,000.000	901,227.15

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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EOG RESOURCES INC 4.375% 04/15/2030 DD 04/14/20			1,280,000.000	1,527,089.52
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	896,434.20
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			847,000.000	867,514.34
EQT CORP 3.900% 10/01/2027 DD 10/04/17			941,000.000	764,364.89
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,400,000.000	1,442,042.00
EQUATE PETROCHEMICAL BV 144A 3.000% 03/03/2022 DD 11/03/16			560,000.000	565,600.00
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	199,709.11
EQUINIX INC 1.800% 07/15/2027 DD 06/22/20			562,000.000	561,702.14
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20			852,000.000	844,527.96
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			2,852,000.000	3,101,721.12
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			4,410,000.000	4,811,310.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			9,020,000.000	9,492,648.00
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20			3,774,000.000	3,865,689.07
EQUINOR ASA 2.875% 04/06/2025 DD 04/06/20			2,320,000.000	2,503,202.04
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	488,304.48
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19			715,000.000	759,925.73
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,486.75
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20			1,404,000.000	1,411,952.95
EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	272,951.09
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	957,684.57
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	966,871.34
EVERGY INC 2.450% 09/15/2024 DD 09/09/19			497,000.000	524,932.69
EVERGY INC STEP 06/15/2022 DD 03/15/2012			1,720,000.000	1,836,453.31
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			1,386,000.000	1,436,478.96
EVERSOURCE ENERGY 3.300% 01/15/2028 DD 01/08/18			280,000.000	307,850.77
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20			490,000.000	522,750.92
EVO PAYMENTS 6/18 COV-LITE TL			1,568,056.620	1,522,974.99
EVOQUA WATER 2/20 COV-LITE TL			1,472,444.100	1,425,208.09
EW SCRIPPS 12/19 COV-LITE TLB2			1,352,926.370	1,274,294.29
EXAMWORKS 1/17 TLB			1,275,393.050	1,243,508.22
EXANTAS CAPITAL CO RSO7 A 144A VAR RT 04/15/2036 DD 04/17/19			7,246,336.227	7,028,946.14
EXANTAS CAPITAL CO RSO7 D 144A VAR RT 04/15/2036 DD 04/17/19			793,000.000	721,630.00
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			540,000.000	606,672.69
EXELON CORP 5.100% 06/15/2045 DD 12/15/15			345,000.000	445,153.34
EXELON GENERATION CO LLC 3.250% 06/01/2025 DD 05/15/20			2,036,000.000	2,198,273.31
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20			2,500,921.990	2,515,944.28
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20			6,625,000.000	6,634,112.03
EXETER AUTOMOBILE RE 2A A 144A 2.930% 07/15/2022 DD 04/24/19			253,172.730	253,720.22
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			950,000.000	958,337.77

### 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
EXETER AUTOMOBILE RE 2A D 144A 4.730% 04/15/2026 DD 06/10/20			631,000.000	669,552.64
EXETER AUTOMOBILE RE 4A A 144A 2.180% 01/17/2023 DD 10/16/19			899,455.350	903,281.09
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			1,215,000.000	1,226,202.30
EXGEN RENEWABLES/EXELON 11/17			776,586.800	751,347.73
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			1,433,000.000	1,526,536.46
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20			100,000.000	103,945.25
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			1,125,000.000	1,157,894.64
EXPEDIA GROUP INC 5.950% 08/15/2020 DD 08/05/10			220,000.000	220,647.03
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	350,425.65
EXPRESS OIL 2/18 TL			126,228.460	113,211.78
EXTENDED STAY 9/19 COV-LITE			532,189.985	503,435.76
EXXON MOBIL CORP 1.571% 04/15/2023 DD 04/15/20			638,000.000	654,789.50
EXXON MOBIL CORP 2.610% 10/15/2030 DD 04/15/20			1,117,000.000	1,195,794.20
EXXON MOBIL CORP 2.992% 03/19/2025 DD 03/19/20			3,759,000.000	4,081,465.21
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,355,000.000	1,273,700.00
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,276,669.709	1,297,952.18
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			1,703,196.888	1,707,454.71
FEDERAL HOME LN BK CONS BD 0.500% 04/14/2025 DD 04/16/20			1,485,000.000	1,487,440.08
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			785,000.000	935,504.64
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	2,012,248.59
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,119,779.43
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,751,774.13
FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/2030 DD 05/11/20			823,000.000	868,099.99
FEDERAL REALTY INVESTMENT TRUS 3.950% 01/15/2024 DD 12/09/13			2,020,000.000	2,149,734.88
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	297,702.83
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,489,846.640	1,662,117.32
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			4,275.750	4,916.04
FHLMC POOL #A9-3390 4.000% 08/01/2040 DD 08/01/10			156,299.767	171,297.41
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			47,722.100	52,321.77
FHLMC POOL #A9-6244 4.000% 01/01/2041 DD 12/01/10			407,811.110	447,075.73
FHLMC POOL #C0-1394 7.000% 08/01/2032 DD 08/01/02			8,426.610	9,898.77
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			29,567.570	34,503.53
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			129,842.790	147,231.70
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			16,231.820	19,044.82
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			38,934.330	42,516.75
FHLMC POOL #C0-9042 3.500% 05/01/2043 DD 05/01/13			1,217,838.122	1,317,925.71
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			9,503.790	10,430.87
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			18,080.880	18,612.29
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			2,215.890	2,255.85

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,177.490	1,276.46
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	67,983.880	77,942.44
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	79,640.020	91,382.27
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	55,006.660	63,124.66
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	299,401.310	343,425.33
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	165,320.630	189,982.86
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	68,922.370	79,163.99
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	38,972.440	42,763.01
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	45,182.180	51,948.70
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	317,028.230	339,690.66
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	707,833.860	766,514.26
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	416,889.530	446,786.08
FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	31,919.254	34,840.09
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	118,628.270	128,209.63
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,278,778.230	1,355,139.32
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	292,557.320	315,183.45
FHLMC	POOL #G0-8698	3.500% 03/01/2046 DD 03/01/16	375,672.013	401,802.17
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,054,763.130	1,114,879.21
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	237,907.930	252,808.98
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	733,811.600	776,213.61
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	885,293.810	944,220.41
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	2,780,592.960	2,931,319.84
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	368.420	387.99
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	788.680	830.58
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	22,831.260	24,148.25
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	36,427.530	38,504.08
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	294,476.050	310,068.90
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	137,317.620	145,066.39
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	1,435,833.404	1,508,963.38
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	1,294,695.090	1,360,410.90
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	353,813.306	380,551.84
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	743.494	827.09
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	204,592.198	219,953.06
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	305,419.463	336,971.08
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	1,915,078.500	2,092,269.61
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	3,871,937.688	4,127,782.67
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,218,388.120	2,403,712.20
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,238,803.980	2,456,438.92
FHLMC	POOL #G6-1606	4.500% 09/01/2048 DD 09/01/18	86,393.180	92,955.10



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FHLMC	POOL #G6-1967	3.500% 03/01/2048 DD 04/01/19	389,430.315	414,267.56
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	2,967,996.246	3,209,068.39
FHLMC	POOL #G6-7714	4.000% 07/01/2048 DD 07/01/18	81,390.944	89,139.31
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	428,710.120	449,651.81
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,064,724.300	3,217,533.47
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	841,016.460	882,966.98
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	261,258.240	286,234.99
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	370,328.480	406,252.61
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,357,638.440	1,468,625.99
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	424,551.040	459,047.79
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	207,855.960	222,742.23
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	390,287.300	418,365.19
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	825,051.110	900,120.65
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	170,313.270	182,411.30
FHLMC	POOL #Q3-5420	3.500% 08/01/2045 DD 08/01/15	1,221,876.207	1,306,705.02
FHLMC	POOL #Q3-8373	3.500% 01/01/2046 DD 01/01/16	221,396.247	238,038.85
FHLMC	POOL #Q3-8896	4.000% 02/01/2046 DD 02/01/16	658,817.084	719,927.36
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	344,205.140	365,646.97
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	656,664.630	695,187.74
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	348,149.390	368,468.96
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	67,179.615	73,372.25
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	151,082.500	164,112.57
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	3,532,824.290	3,733,174.18
FHLMC	POOL #Q5-2093	3.500% 11/01/2047 DD 11/01/17	896,056.395	949,999.93
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	6,712,589.260	7,093,302.22
FHLMC	POOL #Q5-7430	4.000% 07/01/2048 DD 07/01/18	2,893,258.074	3,158,246.60
FHLMC	POOL #Q5-9126	4.000% 10/01/2048 DD 10/01/18	1,890,632.372	2,055,103.25
FHLMC	POOL #QA-5505	5.000% 12/01/2049 DD 12/01/19	1,681,526.713	1,906,963.92
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	1,228,759.400	1,302,980.99
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	687,337.070	730,332.26
FHLMC	POOL #QA-8181	3.000% 03/01/2050 DD 03/01/20	2,187,535.559	2,357,939.00
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	179,984.077	188,566.40
FHLMC	POOL #QN-1106	3.000% 12/01/2034 DD 12/01/19	102,928.053	109,394.84
FHLMC	POOL #QU-7365	3.000% 02/01/2050 DD 02/01/20	800,597.023	842,313.31
FHLMC	POOL #RA-1217	5.000% 08/01/2049 DD 07/01/19	1,801,795.850	1,968,517.56
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	818,279.620	862,404.03
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	203,249.350	212,941.05
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	269,430.000	286,145.86
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	2,464,975.993	2,569,018.76

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ALL KR2 AND KR3 - KR2GALLKRS00

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FHLMC	POOL #SE-9009	3.000% 03/01/2050 DD 05/01/20	1,922,553.155	2,022,778.76
FHLMC	POOL #T6-1844	3.000% 01/01/2045 DD 02/01/15	92,193.453	96,107.57
FHLMC	POOL #V8-2155	4.000% 12/01/2045 DD 12/01/15	384,197.781	417,514.50
FHLMC	POOL #ZA-4619	4.000% 12/01/2045 DD 10/01/18	129,789.857	141,009.04
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	1,655,496.745	1,797,377.80
FHLMC	POOL #ZA-5289	3.500% 03/01/2048 DD 10/01/18	2,852,319.016	3,036,969.65
FHLMC	POOL #ZA-5924	4.500% 11/01/2048 DD 11/01/18	1,902,053.960	2,044,448.55
FHLMC	POOL #ZL-3712	3.500% 08/01/2042 DD 10/01/18	610,032.370	660,052.89
FHLMC	POOL #ZL-9628	4.000% 12/01/2044 DD 10/01/18	1,318,693.397	1,444,456.20
FHLMC	POOL #ZM-2631	3.000% 02/01/2047 DD 10/01/18	455,982.379	491,260.14
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	2,092,725.381	2,218,045.35
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	90,586.764	97,752.73
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	717,801.016	788,070.23
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	219,500.805	229,967.44
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	1,057,841.850	1,137,418.03
FHLMC	POOL #ZS-9927	4.500% 12/01/2045 DD 09/01/18	331,946.917	369,147.82
FHLMC	POOL #ZT-0064	3.500% 06/01/2047 DD 09/01/18	653,277.786	702,098.34
FHLMC	POOL #ZT-0240	3.500% 01/01/2048 DD 09/01/18	442,867.218	471,994.55
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	242,444.051	264,641.98
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	1,512,417.873	1,602,979.69
FHLMC	POOL #ZT-0522	4.500% 09/01/2048 DD 09/01/18	112,357.319	120,850.09
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	136,201.074	146,228.93
FHLMC	POOL #ZT-1369	3.000% 02/01/2046 DD 11/01/18	333,626.309	354,410.13
FHLMC	POOL #ZT-1703	4.000% 01/01/2049 DD 01/01/19	1,961,935.029	2,130,972.00
FHLMC	MULTICLASS MTG 4681	DA 3.000% 04/15/2045 DD 05/01/17	675,904.090	705,431.23
FHLMC	MULTICLASS MTG 4821	MA 3.500% 10/15/2053 DD 08/01/18	164,829.812	174,453.65
FHLMC	MULTICLASS MTG K023	A2 2.307% 08/25/2022 DD 12/01/12	725,000.000	748,261.63
FHLMC	MULTICLASS MTG K042	A2 2.670% 12/25/2024 DD 01/01/15	955,000.000	1,032,517.06
FHLMC	MULTICLASS MTG K063	A2 VAR RT 01/25/2027 DD 03/01/17	190,000.000	218,159.14
FHLMC	MULTICLASS MTG K064	A2 3.224% 03/25/2027 DD 05/01/17	600,000.000	682,303.32
FHLMC	MULTICLASS MTG K065	A2 3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,256,549.69
FHLMC	MULTICLASS MTG K067	A2 3.194% 07/25/2027 DD 09/01/17	1,141,000.000	1,304,723.23
FHLMC	MULTICLASS MTG K068	A2 3.244% 08/25/2027 DD 10/01/17	975,000.000	1,118,507.52
FHLMC	MULTICLASS MTG K070	A2 VAR RT 11/25/2027 DD 12/01/17	364,000.000	419,630.71
FHLMC	MULTICLASS MTG K076	A2 3.900% 04/25/2028 DD 05/01/18	2,836,000.000	3,396,286.68
FHLMC	MULTICLASS MTG K080	A2 VAR RT 07/25/2028 DD 09/01/18	327,000.000	392,375.67
FHLMC	MULTICLASS MTG K085	A2 VAR RT 10/25/2028 DD 12/01/18	324,000.000	393,108.40
FHLMC	MULTICLASS MTG K091	A2 3.505% 03/25/2029 DD 04/01/19	871,000.000	1,030,227.08
FHLMC	MULTICLASS MTG K095	A2 2.785% 06/25/2029 DD 08/01/19	1,388,000.000	1,576,177.13



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	649,098.94
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,171,702.83
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			9,478,688.322	62,830.43
FIBRIA OVERSEAS FINANCE LTD 5.500% 01/17/2027 DD 01/17/17			215,000.000	231,664.65
FIDELITY & GUARANTY LIFE 144A 5.500% 05/01/2025 DD 04/20/18			5,752,000.000	6,212,160.00
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	823,783.80
FIDELITY NATIONAL INFORMATION 4.250% 05/15/2028 DD 05/16/18			550,000.000	649,237.60
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	484,068.45
FILTRATION GROUP 3/18 (USD) TL			2,028,747.020	1,927,309.67
FINLAND GOVERNMENT BOND 144A 0.500% 09/15/2028			620,000.000	744,470.99
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20			1,095,000.000	1,153,253.13
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			1,341,031.150	1,358,328.84
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	165,489.63
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	105,130.36
FIRSTENERGY CORP 3.900% 07/15/2027 DD 06/21/17			1,334,000.000	1,509,117.16
FIRSTENERGY CORP VAR RT 03/15/2023 DD 03/05/13			739,000.000	799,059.67
FIRSTENERGY CORP VAR RT 07/15/2022 DD 06/21/17			368,000.000	381,636.70
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			100,000.000	129,220.83
FISERV INC 1.125% 07/01/2027			395,000.000	448,398.34
FISERV INC 3.500% 07/01/2029 DD 06/24/19			909,000.000	1,021,825.87
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			3,122,573.230	3,154,885.93
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			1,572,334.400	1,594,287.81
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			2,167,351.210	2,180,098.27
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			2,459,956.810	2,497,049.02
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			3,264,136.050	3,306,737.60
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			376,000.000	362,840.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	806,070.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			4,273,000.000	4,525,899.64
FLINT GROUP 5/14 (USD)			1,271,584.140	1,092,773.98
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	867,910.20
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			4,735.610	5,260.43
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			9,769.720	10,629.59
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			357.560	397.75
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			827.580	925.16
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			434.850	487.00
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			851.310	976.75
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			2,675.090	3,050.08
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,618.480	1,800.39
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			852.060	947.83

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	517.670	618.20
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,023.490	1,180.11
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	24,129.050	28,627.37
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	34,503.530	41,163.11
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	43,847.410	48,195.22
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	37,777.690	41,523.64
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	61.000	69.31
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	330.490	369.52
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	848.410	943.77
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	2,302.860	2,576.76
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	124.380	125.44
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	180.180	203.65
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	140.630	141.12
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	1,981.320	2,204.01
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,915.960	2,131.30
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,191.550	2,450.44
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,714.510	1,907.21
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	298.250	336.33
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	144.470	160.71
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,186.650	3,552.20
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	105.990	117.90
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	733.430	815.86
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	799.320	802.10
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	163.680	165.86
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	961.440	1,069.50
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	3,392.030	3,801.44
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,394.780	1,661.82
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	2,987.880	3,403.91
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	43,374.600	49,478.76
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	439.030	495.43
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	817.000	866.55
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	15,492.930	17,791.87
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	546.460	607.88
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	882.840	982.07
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,101.990	3,450.63
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	658.060	748.11
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	430.110	478.45
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,698.390	3,001.67
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	9,564.300	11,159.84

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FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,083.920	1,205.75
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,096.350	5,340.93
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	2,743.570	2,752.40
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	1,872.650	1,942.54
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	309.800	344.62
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,555.790	5,714.60
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	9,080.290	10,288.50
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	3,422.210	3,642.05
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,835.670	7,059.34
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	17,500.180	20,233.71
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,849.360	4,982.95
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	11,781.580	13,371.50
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	349.810	389.13
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,483.120	1,675.91
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	2,538.350	2,823.64
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	239,482.200	279,027.32
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	45,318.160	51,967.49
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,067.060	2,258.78
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	660,041.550	756,903.27
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	61,124.730	70,123.72
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	223,955.246	261,269.82
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,529.980	1,768.00
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	14,920.880	15,358.00
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,148.680	1,162.97
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	6,900.270	7,472.71
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	4,191.000	4,717.17
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	25,049.720	29,293.59
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	23,235.230	27,095.78
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	26,179.940	30,542.90
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,263.680	4,660.28
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	942.410	1,029.50
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	12,418.050	14,256.65
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	34,126.560	39,148.53
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	104,970.170	122,239.63
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	2,870.360	3,320.30
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	60,152.290	66,846.19
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	209,346.540	232,586.33
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	961,084.830	1,068,190.11
FNMA	POOL #0AB2345	4.500% 02/01/2041 DD 01/01/11	1,136,403.453	1,264,410.76

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FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	243,770.096	266,747.14
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	584,163.950	632,330.90
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	184,196.486	197,396.96
FNMA	POOL #0AC1578	4.000% 08/01/2039 DD 08/01/09	111,607.580	122,446.06
FNMA	POOL #0AC3652	4.000% 10/01/2039 DD 09/01/09	147,993.696	162,408.87
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	64,944.790	68,674.56
FNMA	POOL #0AD8036	4.500% 08/01/2040 DD 07/01/10	96,401.819	107,257.95
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	21,017.670	22,217.31
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	267,738.860	289,682.91
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	53,221.460	59,225.61
FNMA	POOL #0AH0945	4.000% 12/01/2040 DD 12/01/10	90,866.768	99,736.53
FNMA	POOL #0AH1016	4.000% 12/01/2040 DD 12/01/10	104,799.238	114,376.30
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	442,888.610	486,087.68
FNMA	POOL #0AH4882	4.500% 02/01/2041 DD 02/01/11	151,631.981	168,702.18
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	571,654.230	640,960.16
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	65,928.500	75,773.85
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,048,142.020	1,149,988.64
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	365,247.162	398,327.88
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	65,140.220	74,868.29
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	840,706.510	922,821.16
FNMA	POOL #0AL3433	4.000% 10/01/2041 DD 07/01/13	11,819.640	12,974.24
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,396,645.560	2,632,114.21
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,032,394.850	2,221,573.33
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	212,467.730	245,347.67
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,058,672.880	1,178,276.63
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	465,095.200	495,673.55
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	219,803.510	241,212.82
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	1,842,371.115	1,973,774.96
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,031,810.720	1,132,426.33
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	2,341,286.133	2,531,298.59
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	505,490.140	535,124.58
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	212,249.830	229,735.57
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,155,105.620	1,249,835.13
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	455,656.170	493,075.60
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	451,319.630	483,558.38
FNMA	POOL #0AP0987	3.500% 07/01/2042 DD 07/01/12	195,580.134	211,699.76
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	189,282.860	202,839.64
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	984,384.350	1,054,935.07
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	496,500.510	531,935.09

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FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	229,693.011	246,356.51
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	558,956.980	599,015.95
FNMA	POOL #0AS0225	4.000% 08/01/2043 DD 07/01/13	71,653.184	78,127.32
FNMA	POOL #0AS2502	4.000% 05/01/2044 DD 04/01/14	182,384.854	200,707.29
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	646,099.200	716,084.34
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	378,397.930	397,078.15
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	513,751.200	545,637.05
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	119,089.725	127,170.78
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	683,365.470	729,774.44
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	232,671.120	250,101.46
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	710,784.810	752,445.94
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	912,287.870	966,718.56
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,322,245.860	1,400,516.98
FNMA	POOL #0AS7182	4.000% 05/01/2046 DD 04/01/16	42,693.623	46,640.38
FNMA	POOL #0AS7593	3.500% 07/01/2046 DD 06/01/16	154,766.651	166,408.99
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	373,059.780	400,495.26
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	644,710.960	682,468.08
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	828,431.140	876,167.50
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	885,781.172	963,143.47
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	672,484.510	737,685.09
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	256,338.024	274,709.44
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	825,679.490	884,855.69
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	1,869,851.199	2,009,745.07
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	87,207.160	93,850.65
FNMA	POOL #0AU8537	4.000% 10/01/2043 DD 10/01/13	31,774.666	35,149.75
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	260,412.086	285,029.98
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	235,785.198	258,545.07
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	697,809.160	731,280.38
FNMA	POOL #0BA6375	3.500% 12/01/2045 DD 12/01/15	108,784.290	116,480.00
FNMA	POOL #0BC0880	3.500% 05/01/2046 DD 05/01/16	1,477,888.733	1,589,061.16
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	541,723.590	583,154.55
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	166,264.200	174,495.80
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,212,964.081	1,286,870.37
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	268,830.318	291,906.56
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	350,126.378	380,201.16
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	195,218.090	209,659.60
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,102,761.920	1,172,813.68
FNMA	POOL #0BF0386	3.000% 02/01/2049 DD 11/01/19	3,346,269.490	3,570,048.22
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	8,002,039.177	8,442,517.74

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FNMA	POOL #0BJ9943	4.000% 04/01/2048 DD 04/01/18	640,328.471	695,089.73
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	355,728.096	377,798.26
FNMA	POOL #0BK0661	3.000% 12/01/2049 DD 02/01/20	391,841.310	412,078.50
FNMA	POOL #0BK2082	3.000% 02/01/2050 DD 02/01/20	552,463.660	580,279.78
FNMA	POOL #0BK5179	4.000% 06/01/2048 DD 06/01/18	701,205.967	761,185.96
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	803,976.520	852,571.01
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	346,586.793	376,442.81
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	39,004.132	42,811.32
FNMA	POOL #0BM3779	3.500% 05/01/2048 DD 04/01/18	150,362.716	159,436.42
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	398,330.083	436,930.43
FNMA	POOL #0BM4480	3.500% 10/01/2048 DD 09/01/18	114,033.535	123,316.35
FNMA	POOL #0BM4622	4.000% 09/01/2048 DD 10/01/18	624,683.479	673,978.83
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	2,468,691.076	2,655,469.97
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	1,719,674.602	1,857,000.80
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	2,115,389.116	2,327,383.39
FNMA	POOL #0BN7753	3.000% 09/01/2049 DD 09/01/19	885,205.966	951,961.94
FNMA	POOL #0BO5982	3.000% 01/01/2050 DD 01/01/20	982,628.158	1,033,159.99
FNMA	POOL #0BO6100	3.000% 11/01/2049 DD 11/01/19	1,319,505.662	1,421,452.85
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	980,478.316	1,056,859.32
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	557,497.689	600,571.01
FNMA	POOL #0BP1511	3.000% 02/01/2050 DD 02/01/20	802,165.730	864,653.13
FNMA	POOL #0BP2348	3.000% 02/01/2050 DD 02/01/20	274,357.990	288,248.70
FNMA	POOL #0BP2864	3.000% 03/01/2050 DD 03/01/20	219,712.114	235,873.08
FNMA	POOL #0CA0522	3.000% 10/01/2047 DD 09/01/17	799,434.995	827,827.92
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	739,343.940	796,988.08
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	383,828.087	417,582.40
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	2,927,987.958	3,147,532.10
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	1,967,808.585	2,112,762.30
FNMA	POOL #0CA4022	3.500% 08/01/2049 DD 07/01/19	1,339,548.691	1,420,768.69
FNMA	POOL #0CA4122	3.500% 09/01/2049 DD 08/01/19	2,005,121.914	2,125,536.99
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	1,936,927.557	2,077,606.26
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	940,388.216	1,025,124.00
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	3,087,536.617	3,258,443.29
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	5,894,537.651	6,202,612.54
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	536,999.695	575,180.29
FNMA	POOL #0FM1754	3.500% 02/01/2047 DD 10/01/19	2,913,284.168	3,116,917.08
FNMA	POOL #0FM1782	4.000% 03/01/2046 DD 10/01/19	659,474.842	726,431.10
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	2,077,262.849	2,237,753.45
FNMA	POOL #0FM2019	3.500% 11/01/2049 DD 11/01/19	1,020,027.548	1,108,037.40



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FNMA	POOL #0FM2020	3.500% 12/01/2049 DD 11/01/19	952,320.526	1,023,277.02
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	947,966.518	1,018,877.35
FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	1,747,131.744	1,850,323.74
FNMA	POOL #0FM2868	3.500% 07/01/2047 DD 04/01/20	749,215.090	799,714.17
FNMA	POOL #0FM3022	3.500% 09/01/2032 DD 04/01/20	1,225,916.235	1,289,231.47
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	35,465.497	38,567.94
FNMA	POOL #0MA0583	4.000% 12/01/2040 DD 11/01/10	212,073.775	232,827.24
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	394,015.390	432,656.36
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	36,047.830	38,236.50
FNMA	POOL #0MA1188	3.000% 09/01/2042 DD 08/01/12	3,975,947.149	4,147,444.30
FNMA	POOL #0MA1214	3.000% 10/01/2042 DD 09/01/12	110,332.893	115,082.33
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	274,453.274	290,519.07
FNMA	POOL #0MA2458	4.000% 11/01/2045 DD 10/01/15	522,662.687	565,509.54
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	618,012.070	657,398.32
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	883,345.350	934,723.74
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	201,046.823	210,925.64
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	284,453.922	298,466.13
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	1,639,540.109	1,730,341.96
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	1,911,937.041	2,010,721.30
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	550,998.180	592,910.14
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,020,409.500	1,097,784.57
FNMA	POOL #0MA3392	3.500% 06/01/2033 DD 05/01/18	977,017.191	1,026,927.85
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	417,063.490	447,980.24
FNMA	POOL #0MA3799	3.500% 09/01/2034 DD 09/01/19	852,037.550	895,274.68
FNMA	GTD REMIC P/T 18-11 PA	3.000% 06/25/2046 DD 02/01/18	1,100,402.448	1,147,864.45
FNMA	GTD REMIC P/T 18-3 PA	3.000% 04/25/2046 DD 01/01/18	1,174,327.954	1,222,752.07
FNMA	GTD REMIC P/T 18-44 PA	3.500% 06/25/2044 DD 05/01/18	865,040.156	884,254.78
FNMA	GTD REMIC P/T VAR RT	12/25/2049 DD 11/25/19	11,473,624.964	1,982,785.81
FOMENTO ECONOMICO MEXICANO SAB	2.875%	05/10/2023 DD 05/10/13	520,000.000	538,810.87
FOMENTO ECONOMICO MEXICANO SAB	3.500%	01/16/2050 DD 01/16/20	835,000.000	861,853.92
FONTAINEBLEAU MIA FBLU XA 144A VAR RT		12/10/2036 DD 12/01/19	40,000,000.000	1,083,816.00
FONTAINEBLEAU MIAM FBLU A 144A	3.144%	12/10/2036 DD 12/01/19	1,136,286.000	1,145,900.11
FONTAINEBLEAU MIAM FBLU B 144A	3.447%	12/10/2036 DD 12/01/19	500,461.000	487,391.71
FORD CREDIT AUTO OWNE 1 A 144A	2.040%	08/15/2031 DD 02/14/20	2,575,000.000	2,616,572.09
FORD CREDIT AUTO OWNE 1 A 144A	3.520%	07/15/2030 DD 01/18/19	1,503,000.000	1,607,795.47
FORD CREDIT AUTO OWNER TR A A2	1.030%	10/15/2022 DD 05/12/20	944,000.000	948,241.49
FORD CREDIT AUTO OWNER TR A A3	1.040%	08/15/2024 DD 05/12/20	1,371,000.000	1,385,161.20
FORD CREDIT AUTO OWNER TR A A4	1.350%	07/15/2025 DD 05/12/20	880,000.000	897,750.83
FORD CREDIT AUTO OWNER TR B A2	0.500%	02/15/2023 DD 06/19/20	9,351,000.000	9,353,976.43

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FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			2,233,000.000	2,285,050.11
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,078,098.06
FORD CREDIT AUTO OWNER TR C A3 2.010% 03/15/2022 DD 11/21/17			131,664.519	132,301.86
FORD CREDIT FLOORPLAN MAST 5 A 2.390% 08/15/2022 DD 08/18/15			1,468,000.000	1,470,695.24
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20			2,138,000.000	2,260,935.00
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20			1,721,000.000	1,862,466.20
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20			131,000.000	155,143.30
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			1,320,000.000	1,265,154.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,428,000.000	1,360,170.00
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16			4,225,000.000	4,181,524.75
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	213,751.20
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			5,620,000.000	5,382,723.60
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			2,747,000.000	2,589,624.37
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	541,609.20
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18			2,319,000.000	2,296,505.70
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			600,000.000	589,626.00
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			2,855,000.000	2,718,473.90
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			6,715,000.000	6,717,686.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,273,000.000	1,285,348.10
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			4,275,000.000	4,316,467.50
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,676,000.000	3,354,881.47
FORD MOTOR CREDIT CO LLC VAR RT 09/24/2020 DD 09/24/18			575,000.000	570,400.56
FORMULA ONE 1/18 (USD)			294,904.594	279,976.52
FORTIVA REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			295,275.674	293,664.15
FOUR POINTS LLC			1,881,972.528	1,718,104.78
FOUR SEASONS 12/13 TL			1,177,544.330	1,112,779.39
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			332,000.000	340,472.51
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			1,707,000.000	1,707,000.00
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			1,590,000.000	1,611,401.08
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			285,453.970	285,342.42
FREEDOM MORTGAGE CORP 144A 10.750% 04/01/2024 DD 03/26/19			596,000.000	613,880.00
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			295,000.000	286,150.00
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			1,904,000.000	1,884,960.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			2,398,000.000	2,398,000.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			2,790,000.000	2,835,337.50
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,254,000.000	1,285,350.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,896,000.000	2,838,080.00
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	37,948.43
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,832,726.410	54,885.73



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FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	13,800.60
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	930,000.00
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			26,417,401.076	23,775.66
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	6,644.40
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			24,341,916.828	94,933.48
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16			2,879,000.000	12,955.50
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,648,227.50
FREMF 2017-K61 MO K61 X2A 144A 0.100% 12/25/2049 DD 01/01/17			42,840,144.145	205,632.69
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	53,501.00
FREMF 2017-K728 K728 X2A 144A 0.010% 11/25/2050 DD 11/01/17			63,939,370.552	191,818.12
FREMF 2017-K728 K728 X2B 144A 0.010% 11/25/2050 DD 11/01/17			15,878,000.000	53,985.20
FREMF 2018-K80 MORT K80 C 144A VAR RT 08/25/2050 DD 09/01/18			529,000.000	541,451.49
FREMF 2018-KBX1 MO KBX1 B 144A VAR RT 01/25/2026 DD 03/01/18			1,882,000.000	1,848,686.53
FREMF 2018-KSL1 MO KSL1 B 144A VAR RT 11/25/2025 DD 12/01/18			996,000.000	1,005,960.00
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18			1,011,000.000	1,005,945.00
FREMF 2019-K103 MO K103 C 144A VAR RT 12/25/2051 DD 12/01/19			176,000.000	172,518.35
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19			612,000.000	573,970.69
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	308,373.84
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	257,656.14
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			754,000.000	775,341.77
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,512,281.75
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			424,000.000	450,500.00
FRONTERA GENERATION 4/18 TLB			529,199.990	317,519.99
GAMING & LEISURE PROPERTIES 7/15 INCREMENTAL TLA			1,304,238.100	1,291,195.72
GARDA WORLD 10/19 COV-LITE TLB			910,361.610	891,699.20
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			550,000.000	541,750.00
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			1,131,000.000	1,144,232.70
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			858,000.000	878,634.90
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,529,000.000	2,484,742.50
GATEWAY CASINOS 3/18 (USD) TLB			720,300.000	580,741.88
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	641,736.26
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			1,700,000.000	1,823,760.00
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			958,546.890	966,858.93
GCAT 2020-1 LLC 1 A1 144A VAR RT 01/26/2060 DD 01/31/20			662,205.370	640,185.52
GCI LLC 144A 6.625% 06/15/2024 DD 06/06/19			240,000.000	251,150.40
GCI LLC 6.875% 04/15/2025 DD 04/01/15			940,000.000	968,200.00
GE CAPITAL FUNDING LLC 144A 3.450% 05/15/2025 DD 05/18/20			10,790,000.000	11,304,616.21
GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20			1,586,000.000	1,650,399.48
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	82,108.22

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GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	396,263.06
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			40,000.000	49,139.09
GENERAL ELECTRIC CO VAR RT 03/15/2023 DD 03/14/13			1,504,000.000	1,468,504.58
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			532,000.000	575,227.09
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20			1,222,000.000	1,373,142.67
GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17			156,000.000	156,244.45
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			4,354,000.000	4,300,471.35
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			899,000.000	895,415.19
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,968,000.000	2,002,185.93
GENERAL MOTORS FINANCIAL CO IN 3.200% 07/06/2021 DD 07/05/16			629,000.000	635,963.21
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			963,000.000	989,655.58
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			2,184,000.000	2,259,352.28
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,730,000.000	5,055,875.67
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20			1,063,000.000	1,136,045.31
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			713,000.000	687,223.86
GENERATION BRANDS 11/17 TL			509,922.260	481,876.54
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17			126,000.000	107,730.00
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20			705,000.000	627,450.00
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	569,105.71
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	1,455,300.00
GENESYS 2/18 (USD) COV-LITE			1,404,929.360	1,349,490.85
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			4,190,000.000	4,357,600.00
GENTIVA HEALTH/KINDRED AT HOME			1,136,165.490	1,097,819.91
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			2,420,800.000	1,930,588.00
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,447,000.000	2,499,075.00
GEORGIA-PACIFIC LLC 144A 1.750% 09/30/2025 DD 04/30/20			681,000.000	702,540.86
GEORGIA-PACIFIC LLC 144A 2.100% 04/30/2027 DD 04/30/20			843,000.000	875,443.53
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	615,337.50
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			524,000.000	542,340.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			876,000.000	906,660.00
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			1,437,000.000	1,562,737.50
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,105,778.90
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,541,000.000	2,613,698.01
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			789,000.000	857,389.28
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			4,200,000.000	4,501,359.45
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,905,009.80
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			2,262,000.000	2,476,003.29
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			3,260,000.000	2,184,200.00
GLOBALLOGIC 7/18 TLB			615,736.650	584,691.21

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLS AUTO RECEIVABLES 2A C 144A 4.570% 04/15/2026 DD 06/10/20			126,000.000	131,963.96
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			3,183,000.000	3,184,819.09
GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			602,268.750	604,343.69
GM FINANCIAL AUTOMOBILE L 1 A3 1.670% 12/20/2022 DD 02/19/20			10,592,000.000	10,746,283.07
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,867,441.09
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	768,059.19
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	391,640.11
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			181,740.070	181,960.53
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,559,000.000	2,618,770.05
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18			759,233.740	765,640.30
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,268,000.000	1,296,055.64
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			5,317,000.000	5,452,216.63
GM FINANCIAL CONSUMER AUT 2 A4 1.740% 08/18/2025 DD 04/22/20			635,000.000	656,127.85
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	261,006.56
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			3,750.060	3,806.90
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			178.420	179.12
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,075.530	1,157.50
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			177.570	191.60
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,409.030	1,414.89
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			116.000	116.49
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			57.880	57.94
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,724.240	1,755.65
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			7,279.190	7,424.96
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			694.660	697.81
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			150.720	151.34
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			398.650	409.28
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,054.700	4,200.40
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,569.900	1,643.34
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			8,013.610	8,422.58
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,990.350	4,099.22
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,344.250	3,357.51
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			13,249.690	15,366.89
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			6,204.060	6,296.66
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			935.500	961.42
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			8,379.260	9,665.66
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			878.040	962.87
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			5,005.420	5,672.90
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			7,317.160	8,747.68
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			33,564.060	39,528.09

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	12,197.370	14,388.32
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,572.660	2,973.52
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,501.360	3,613.29
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,530.430	1,775.65
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,261.100	2,318.35
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	12,209.990	14,359.32
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	15,234.980	18,089.92
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	142,146.230	165,753.74
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,838.270	8,266.70
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	198,781.720	221,738.85
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	85,833.670	95,720.09
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	105,430.230	120,572.94
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	3,369.720	3,768.30
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	1,383.270	1,447.25
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,264.830	6,497.92
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	15,931.020	19,954.13
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	6,461.140	8,032.24
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	135,033.570	160,942.99
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	37,213.710	44,331.52
GNMA	GTD REMIC P/T 10-26 QS VAR RT	02/20/2040 DD 02/20/10	10,507,860.240	2,085,822.87
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	718,496.990	716,404.22
GNMA	GTD REMIC P/T 14-078 A 2.200%	04/16/2047 DD 05/01/14	4,197.690	4,195.98
GNMA	GTD REMIC P/T 14-78 A 2.200%	04/16/2047 DD 05/01/14	1,626.150	1,625.49
GNMA	GTD REMIC P/T 18-153 AI 4.500%	09/16/2045 DD 11/01/18	9,977,332.270	1,647,583.82
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	118.980	138.96
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	75.860	75.90
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	51.710	53.12
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	38,937.010	44,862.16
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	67,759.990	75,745.12
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	90,654.610	99,577.48
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	91,555.350	98,020.05
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	179,791.690	192,506.89
GNMA II	POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	306,607.787	333,435.63
GNMA II	POOL #0MA3035	4.000% 08/20/2045 DD 08/01/15	4,972,660.139	5,389,471.35
GNMA II	POOL #0MA3245	4.000% 11/20/2045 DD 11/01/15	241,529.173	261,490.82
GNMA II	POOL #0MA3377	4.000% 01/20/2046 DD 01/01/16	194,717.733	210,580.42
GNMA II	POOL #0MA3521	3.500% 03/20/2046 DD 03/01/16	216,642.916	231,985.86
GNMA II	POOL #0MA3663	3.500% 05/20/2046 DD 05/01/16	3,468,447.881	3,715,962.53
GNMA II	POOL #0MA4196	3.500% 01/20/2047 DD 01/01/17	92,667.899	98,553.78

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GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			2,149,188.024	2,294,953.93
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			1,824,588.981	1,941,063.68
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			1,641,511.164	1,750,695.57
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			660,942.187	710,016.18
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			2,703,593.961	2,908,110.65
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			1,222,799.783	1,310,801.37
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			815,871.070	867,943.39
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			919,187.093	976,790.34
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			1,544,424.989	1,654,395.85
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			23,608.660	24,976.27
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,829,247.890	1,827,529.66
GOLDEN ENTERTAINMENT 10/17			807,725.000	727,622.91
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			710,019.850	560,915.68
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	816,205.04
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			560,000.000	679,103.75
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20			7,429,000.000	8,145,954.96
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			5,157,000.000	5,132,250.42
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	529,868.48
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,082,037.13
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,558,000.000	1,812,712.71
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			10,000,000.000	10,016,700.00
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,995,000.000	5,005,003.08
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			604,000.000	619,231.51
GOLDMAN SACHS GROUP INC/THE VAR RT 11/15/2021 DD 09/27/16			650,000.000	651,942.19
GOPHER RESOURCE 2/18 COV-LITE			531,632.020	503,721.34
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			1,860,000.000	1,832,458.42
GRAFTECH 2/18 COV-LITE TLB			910,956.180	885,148.79
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	690,212.92
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,938,809.75
GRAND AVENUE CRE 20 FL2 C 144A VAR RT 03/15/2035 DD 06/05/20			423,000.000	401,850.00
GRAY TELEVISION 10/18			457,944.700	442,260.09
GRAY TELEVISION 2/17 TLB			405,000.000	391,027.50
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18			136,000.000	139,400.00
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			7,790,000.000	7,480,931.75
GREAT WOLF TRUST 2 WOLF B 144A VAR RT 12/15/2036 DD 12/30/19			955,000.000	895,237.44
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			1,335,000.000	1,234,752.32
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			1,335,000.000	1,221,387.36
GREATBATCH/INTEGER 11/19 COV-LITE TLB			419,619.810	412,486.28
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			67.430	53.28



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GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			650,000.000	642,135.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,438,117.18
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19			625,000.000	615,502.44
GREENWAY MEDICAL 2/17 COV-LITE TL			1,050,695.480	828,294.77
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	396,581.64
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,328,507.32
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	398,754.47
GRIFOLS 11/19 (USD) COV-LITE T			893,058.320	858,345.15
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	2,468.80
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	8,386.40
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	12,537.30
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			4,701.104	488.91
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			138,984.493	15,149.31
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,234,400.00
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,353,260.00
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,053,860.00
GS MORTGAGE SECUR BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	872,244.89
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,420,015.17
GS MORTGAGE SECUR FARM A 144A VAR RT 01/10/2043 DD 12/01/17			690,000.000	745,818.37
GS MORTGAGE SECUR GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	511,125.22
GS MORTGAGE SECUR GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	815,589.54
GS MORTGAGE SECUR GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	456,447.10
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	615,437.58
GS MORTGAGE SECUR GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	196,968.30
GS MORTGAGE SECUR HART D 144A VAR RT 10/15/2031 DD 10/31/18			1,082,000.000	920,686.25
GS MORTGAGE SECUR HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	525,924.52
GS MORTGAGE SECUR ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,323,066.45
GS MORTGAGE SECUR RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			556,547.007	256,011.63
GS MORTGAGE SECUR STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,790,565.20
GS MORTGAGE SECUR TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,385,242.17
GS MORTGAGE SECUR TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,225,589.92
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			6,189,520.000	6,011,351.57
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	851,833.24
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			73,981.170	74,403.39
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,860,531.80
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,883,913.75
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			842,000.000	827,298.59
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,270,024.350	1,352,738.63
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			8,897,000.000	9,613,637.33

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,967,376.30
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	862,425.66
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,196,975.54
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	595,530.68
GUARDIAN LIFE GLOBAL FUND 144A 1.100% 06/23/2025 DD 06/23/20			794,000.000	796,893.52
GVC HOLDINGS 2/20 COV-LITE TLB			439,875.000	425,579.07
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			1,854,000.000	1,872,150.66
H.B. FULLER 10/17 COV-LITE TLB			139,087.930	134,007.05
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			6,907,071.566	6,809,525.75
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			392,255.960	388,176.81
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	486,283.80
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,210,000.000	2,258,357.69
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15			224,000.000	241,947.33
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			230,000.000	272,815.85
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			703,399.990	675,707.13
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			358,409.000	357,547.39
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			5,534,432.509	2,490,494.63
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			982,216.600	938,262.41
HARLAND CLARKE 10/17 B7 COV-LITE TL			469,664.680	340,572.64
HARRAH'S 10/17 COV-LITE TL			2,675,843.900	2,661,635.17
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			510,000.000	716,492.31
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,619,455.50
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	805,142.20
HASBRO INC 3.550% 11/19/2026 DD 11/19/19			2,290,000.000	2,419,921.86
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	698,668.06
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	525,255.14
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			551,000.000	524,827.50
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,453,000.000	3,325,832.77
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,635,000.000	1,803,548.16
HCA INC 5.000% 03/15/2024 DD 03/17/14			12,782,000.000	14,207,209.49
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,871,000.000	2,145,779.74
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,368,000.000	3,607,970.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	713,626.08
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,557,328.75
HCA INC 5.875% 02/01/2029 DD 01/30/19			665,000.000	752,507.35
HD SUPPLY 10/18 B5 TL			91,941.080	88,723.14
HD SUPPLY INC 144A 5.375% 10/15/2026 DD 10/11/18			1,863,000.000	1,902,588.75
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			4,154,965.840	3,948,505.58
HEALTH CARE SERVICE CORP 144A 1.500% 06/01/2025 DD 06/01/20			1,066,000.000	1,083,705.03



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HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	11,507.93
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			246,250.000	234,629.47
HEARTHSIDE FOOD 4/18 COV-LITE TL			868,354.430	823,851.27
HEARTLAND DENTAL 4/18 COV-LITE			1,103,396.850	978,801.27
HELLENIC REPUBLIC GOVERNMENT 144A 1.500% 06/18/2030			785,000.000	905,731.49
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			854,000.000	1,025,842.01
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			132,000.000	140,706.35
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			6,000,000.000	5,911,263.00
HENRY COMPANY 9/16 COV-LITE TLB			641,042.680	620,811.37
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,387,000.000	1,389,982.05
HERTZ 6/16 COV-LITE TLB			478,000.000	422,518.54
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			577,000.000	179,447.00
HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19			2,298,000.000	718,125.00
HERTZ CORP/THE 144A 7.125% 08/01/2026 DD 08/01/19			747,000.000	233,437.50
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			806,000.000	604,500.00
HERTZ VEHICLE FINANC 2A C 144A 4.260% 05/25/2025 DD 05/29/19			370,000.000	334,803.82
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,677,000.000	1,689,513.52
HESS CORP 4.300% 04/01/2027 DD 09/28/16			1,010,000.000	1,045,923.26
HESS CORP 7.875% 10/01/2029 DD 10/01/99			271,000.000	325,084.22
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			1,659,000.000	1,658,061.16
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			10,534,000.000	10,513,529.07
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			534,000.000	128,160.00
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			1,432,000.000	1,231,520.00
HILCORP ENERGY I LP / HIL 144A 5.750% 10/01/2025 DD 06/04/15			1,060,000.000	901,000.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			1,087,000.000	872,317.50
HILEX POLY 12/16 COV-LITE TL			511,717.270	487,866.13
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,481.400	321,932.51
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,129,110.16
HILLENBRAND INC 5.750% 06/15/2025 DD 06/16/20			265,000.000	274,275.00
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,215,000.000	1,215,918.76
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			811,000.000	819,110.00
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			1,557,000.000	1,550,195.91
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			325,174.620	326,706.71
HILTON GRAND VACATIO AA C 144A 6.420% 02/25/2039 DD 06/10/20			162,587.310	164,415.80
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,073,165.68
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	284,431.57
HILTON WORLDWIDE FINANCE LLC / 4.625% 04/01/2025 DD 03/16/17			3,000,000.000	2,933,130.00
HOFFMASTER 6/18 COV-LITE TL			453,550.000	360,572.25
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	1,053,465.00

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HOLOGIC INC 144A 4.625% 02/01/2028 DD 01/19/18			201,000.000	208,537.50
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20			700,000.000	766,915.36
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			664,399.250	654,637.43
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20			1,386,000.000	1,390,187.52
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,900,000.000	6,946,216.19
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			12,670,000.000	12,840,887.89
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			2,369,000.000	2,453,952.34
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			1,179,000.000	1,189,866.37
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	894,937.26
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	290,432.83
HPLY TRUST 2019-HIT HIT B 144A VAR RT 11/15/2036 DD 05/31/19			1,064,651.149	984,705.64
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,156,342.76
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	608,262.60
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			3,483,000.000	3,757,941.68
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19			340,000.000	352,653.77
HSBC HOLDINGS PLC VAR RT 11/22/2023 DD 11/22/17			673,000.000	702,872.55
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	147,095.43
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	691,243.25
HUB INTERNATIONAL 10/19 INCREM			746,250.000	732,071.26
HUB INTERNATIONAL 4/18 (USD)			975,891.930	926,287.35
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,008,000.000	2,003,783.20
HUBBARD RADIO 5/15 TLB			403,812.160	359,392.83
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			396,000.000	390,060.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			2,256,000.000	2,143,200.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			890,000.000	945,605.42
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	205,742.25
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	661,888.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			700,000.000	726,516.00
HUMANA INC 3.850% 10/01/2024 DD 09/19/14			4,625,000.000	5,066,191.47
HUMANA INC 4.500% 04/01/2025 DD 03/26/20			1,825,000.000	2,077,829.84
HUNTINGTON INGALLS INDUST 144A 3.844% 05/01/2025 DD 03/30/20			425,000.000	461,475.50
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15			6,848,000.000	7,090,077.97
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,199,000.000	1,229,794.70
HYATT HOTELS CORP 5.375% 04/23/2025 DD 04/23/20			390,000.000	413,267.21
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,638,899.35
HYUNDAI AUTO RECEIVABLES A A3 2.660% 06/15/2023 DD 04/10/19			1,365,000.000	1,399,462.16
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,274,564.37
HYUNDAI AUTO RECEIVABLES B A3 1.770% 01/18/2022 DD 08/16/17			2,176,013.787	2,182,389.51
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,646,000.000	2,695,092.98

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HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			826,000.000	848,421.53
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			821,000.000	830,595.70
HYUNDAI CAPITAL AMERICA 144A VAR RT 09/18/2020 DD 09/20/17			3,500,000.000	3,494,048.32
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,239,893.25
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			235,000.000	242,430.70
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			765,000.000	705,712.50
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,049,420.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			1,265,361.000	1,252,707.39
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,120,396.000	1,943,067.28
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			4,054,000.000	3,972,920.00
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	624,801.57
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			805,000.000	883,890.00
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,956,000.000	3,232,119.96
ILFC (AERCAP) 2/18 TLB			51,348.000	51,348.00
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			238,230.720	226,988.61
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			517,636.370	522,905.91
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			517,500.000	521,991.90
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			168,000.000	175,140.00
IMG WORLDWIDE 5/18 TLB			2,992,587.573	2,430,400.08
IMPERIAL BRANDS FINANCE P 144A 2.950% 07/21/2020 DD 07/21/15			3,656,000.000	3,659,549.32
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,947,000.000	5,137,680.23
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	474,870.19
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			466,226.500	442,215.84
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,084,113.81
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,988,000.000	2,121,964.20
INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20			590,000.000	657,968.04
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	970,570.07
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	776,404.44
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			705,000.000	784,394.94
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17			240,000.000	270,032.56
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			2,305,000.000	2,499,530.40
INDONESIA GOVERNMENT INTERNATI 4.450% 04/15/2070 DD 04/15/20			715,000.000	822,029.43
INDONESIA TREASURY BOND 5.625% 05/15/2023			3,240,000,000.000	223,705.63
INDONESIA TREASURY BOND 6.125% 05/15/2028			21,667,000,000.000	1,419,854.64
INDONESIA TREASURY BOND 6.500% 06/15/2025			16,217,000,000.000	1,131,395.00
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	200,173.75
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	710,212.96
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	503,571.52
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	146,707.87

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INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	523,605.28
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	482,496.04
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	725,659.36
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	708,960.08
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	838,687.83
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	503,339.74
INEOS 10/17 (USD) TLB			107,250.000	101,452.07
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,457,000.000	1,409,239.54
INFORMATICA 2/20 (USD) COV-LIT			1,380,540.000	1,318,415.70
INFORMATICA 2/20 2ND LIEN COV-			434,000.000	433,457.50
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			1,094,000.000	1,227,952.34
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	73,778.40
INMARSAT 9/19 COV-LITE TLB			2,039,887.500	1,913,679.66
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,022,000.000	1,001,560.00
INTEL CORP 3.900% 03/25/2030 DD 03/25/20			540,000.000	652,324.67
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			165,000.000	205,925.58
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	587,750.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			312,000.000	187,590.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			624,000.000	355,680.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	104,060.00
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	723,931.15
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			3,305,000.000	2,304,500.82
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	694,581.08
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	312,923.31
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			529,000.000	601,991.07
INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20			832,000.000	812,614.40
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			840,000.000	847,875.01
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,303,000.000	3,377,350.53
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			1,613,000.000	1,650,841.96
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			2,864,000.000	3,076,843.23
INTERNET BRANDS 8/17 COV-LITE			894,700.000	859,421.98
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			768,000.000	892,677.66
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,478,480.84
INTOWN HOTEL PORTF STAY E 144A VAR RT 01/15/2033 DD 02/06/18			2,494,000.000	2,252,159.06
INTOWN HOTEL PORTF STAY F 144A VAR RT 01/15/2033 DD 02/06/18			626,000.000	516,892.15
INTRAWEST 7/17 (USD) TLB1			1,837,786.650	1,727,519.45
INTUIT INC 0.950% 07/15/2025 DD 06/29/20			401,000.000	401,868.04
INVITATION HOMES 2/17 TLB			3,255,000.000	3,108,525.00
ION MEDIA 7/19 TLB			1,206,238.950	1,136,277.09

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			701,000.000	718,305.94
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,525,252.84
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			2,483,000.000	2,371,265.00
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			952,000.000	981,226.40
IRI 11/18 TLB			2,398,475.000	2,272,555.07
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	762,206.60
IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			1,986,000.000	1,956,210.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			1,796,000.000	2,011,735.52
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			1,094,000.000	1,252,281.61
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20			655,000.000	720,657.20
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	410,398.53
ITALY BUONI POLIENNALI DE 144A 4.750% 08/01/2023			965,000.000	1,231,822.90
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			2,052,000.000	2,028,935.52
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	843,377.53
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	214,079.08
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	6,097,139.14
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	227,762.72
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	210,067.38
J.P. MORGAN CHASE ICON D 144A 5.038% 01/05/2034 DD 04/01/19			216,000.000	213,775.20
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,305,930.73
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	479,716.76
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,235,000.000	1,299,055.00
J.P. MORGAN CHASE WIKI C 144A 3.554% 10/05/2031 DD 10/01/16			200,000.000	191,033.30
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			3,163,000.000	2,676,628.97
JACKSON MILL CLO LT 1A AR 144A VAR RT 04/15/2027 DD 05/30/18			2,131,756.326	2,106,925.41
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	468,426.87
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			423,000.000	346,945.19
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,113,000.000	1,079,610.00
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20			545,000.000	554,646.50
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20			501,000.000	512,898.75
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	683,760.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,492,613.46
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			376,000,000.000	3,513,178.60
JBS INVESTMENTS II GMBH 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,372,121.28
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			2,459,000.000	2,580,720.50
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	341,325.00
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			2,021,000.000	2,046,262.50
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			583,000.000	591,016.25
JDA SOFTWARE 10/16 TLB			82,025.000	79,461.72

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JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,964,000.000	2,130,298.64
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13			675,000.000	732,523.77
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,070,451.89
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,167,894.49
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,111,833.78
JO-ANN STORES 9/16 TL			1,218,669.400	735,259.81
JOHN DEERE CAPITAL CORP 1.750% 03/09/2027 DD 03/09/20			335,000.000	348,363.49
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			430,000.000	439,146.10
JOSTENS/CHAMP ACQUISITION			267,088.250	251,898.94
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,360,146.03
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,803,920.17
JP MORGAN CHASE CO BKWD D 144A VAR RT 09/15/2029 DD 10/16/19			115,000.000	106,109.51
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			641,000.000	525,734.42
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	756,164.58
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			4,008,127.077	3,107,017.14
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	3,745,387.85
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	796,981.30
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,299,851.94
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			4,104,000.000	4,193,303.87
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	1,651,100.00
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,595,310.161	1,499,469.98
JP MORGAN CHASE COM LAQ B 144A VAR RT 06/15/2032 DD 07/06/18			601,347.421	553,176.61
JP MORGAN CHASE COM LAQ C 144A VAR RT 06/15/2032 DD 07/06/18			3,111,931.550	2,815,917.47
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,744,165.362	2,400,718.24
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			850,000.000	847,842.28
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,007,653.64
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,040,879.52
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,453,773.201	1,686,376.91
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			1,292,845.800	378,157.40
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			26,749.520	1,203.72
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,189.51
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	1,491,926.07
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			9,555,000.000	10,359,797.59
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			9,594,000.000	10,581,578.53
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	897,569.58
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,898,752.08
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14			7,101,000.000	7,873,390.33
JPMORGAN CHASE & CO VAR RT 03/13/2026 DD 03/13/20			3,572,000.000	3,696,826.40
JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			230,000.000	265,399.66



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JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			473,000.000	501,656.00
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20			4,220,000.000	4,368,183.57
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			6,000,000.000	6,008,760.00
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			805,000.000	945,352.44
JPMORGAN CHASE & CO VAR RT 10/24/2023 DD 10/24/16			3,100,000.000	3,134,689.00
JPMORGAN CHASE & CO VAR RT 12/05/2024 DD 12/05/18			557,000.000	613,754.55
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	896,962.50
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	34,189.64
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			140,598.271	77,329.05
JSL EUROPE SA 144A 7.750% 07/26/2024 DD 07/26/17			565,000.000	558,220.00
JUICE PLUS+ 11/18 TL			823,130.030	569,605.98
K-MAC 3/18 TL			797,302.880	743,484.94
KAR AUCTION 9/19 COV-LITE B6 TLB			1,003,649.550	949,703.39
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,773,000.000	1,746,405.00
KAZMUNAYGAS NATIONAL CO J 144A 3.875% 04/19/2022 DD 04/19/17			3,500,000.000	3,575,257.00
KB HOME 4.800% 11/15/2029 DD 11/04/19			154,000.000	151,305.00
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			756,000.000	815,345.66
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			1,476,000.000	1,468,620.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	328,146.34
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14			1,034,000.000	1,048,879.26
KEURIG DR PEPPER 2/19 TL			1,419,361.690	1,405,168.08
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			877,000.000	975,643.18
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			8,105,921.650	8,487,351.47
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			430,000.000	479,543.21
KEYCORP 2.550% 10/01/2029 DD 09/11/19			370,000.000	382,994.42
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,597,000.000	1,626,943.75
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			1,045,000.000	1,071,125.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,162,815.840	1,104,826.22
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	144,195.35
KINDER MORGAN INC 144A 5.000% 02/15/2021 DD 11/05/13			1,214,000.000	1,240,094.50
KINDER MORGAN INC 3.150% 01/15/2023 DD 08/10/17			806,000.000	844,219.67
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	158,263.27
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			1,843,000.000	2,071,689.34
KKR INDUSTRIAL PORT AIP F 144A VAR RT 03/15/2037 DD 03/30/20			1,910,000.000	1,833,449.68
KLA CORP 3.300% 03/01/2050 DD 02/28/20			195,000.000	201,412.45
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	466,274.10
KONTOOR 5/19 COV-LITE TLB			460,866.680	435,519.02
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20			2,022,000.000	2,112,966.60
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20			625,000.000	662,683.29



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KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19			896,000.000	912,410.65
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,545,000.000	1,557,172.29
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			1,315,000.000	1,395,256.78
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			962,000.000	945,734.93
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			2,804,000.000	2,954,311.20
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,074,709.42
KREDITANSTALT FUER WIEDER REGS 1.375% 02/01/2021			730,000.000	908,718.63
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18			7,949,500.000	7,870,859.58
KREF 2018-FL1 LTD FL1 D 144A VAR RT 06/15/2036 DD 11/28/18			1,113,000.000	1,051,785.00
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20			386,000.000	398,545.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20			270,000.000	270,324.00
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	353,651.50
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			811,000.000	674,670.90
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			727,000.000	634,307.50
L3 TECHNOLOGIES INC 4.950% 02/15/2021 DD 02/07/11			1,450,000.000	1,467,630.84
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			532,000.000	629,300.02
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			509,000.000	407,200.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17			336,000.000	319,200.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			2,719,000.000	2,344,321.80
LAMAR MEDIA CORP 144A 3.750% 02/15/2028 DD 02/06/20			432,000.000	407,289.60
LAMAR MEDIA CORP 144A 4.000% 02/15/2030 DD 02/06/20			166,000.000	158,895.20
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			1,511,000.000	1,567,662.50
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			1,946,000.000	2,061,806.46
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			2,158,000.000	1,491,717.50
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19			2,195,000.000	2,131,995.47
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			4,148,000.000	4,133,686.66
LAUREATE EDUCATION INC 144A 8.250% 05/01/2025 DD 04/26/17			2,645,000.000	2,744,187.50
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	878,136.81
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			383,561.920	285,561.85
LEARNING CARE 3/18 COV-LITE TLB			715,336.490	626,141.19
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	444,150.00
LEIDOS INC 144A 2.950% 05/15/2023 DD 05/12/20			2,090,000.000	2,177,153.00
LEIDOS INC 144A 3.625% 05/15/2025 DD 05/12/20			642,000.000	699,593.82
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			3,903,000.000	4,058,300.37
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			1,090,000.000	1,182,650.00
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			297,000.000	320,760.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	343,440.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			950,000.000	1,038,112.50
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	839,422.50

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LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			1,240,000.000	1,274,100.00
LIBERTY LATIN 10/19 TLB			825,000.000	816,750.00
LIGHTSTONE 2/18 COV-LITE TLB			775,897.770	656,122.44
LIGHTSTONE 2/18 COV-LITE TLC			43,761.993	37,006.45
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19			628,000.000	661,192.43
LIONS GATE 3/18 TLA			993,112.500	938,491.32
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17			2,000,000.000	1,910,000.00
LIONS GATE CAPITAL HOLDIN 144A 6.375% 02/01/2024 DD 02/04/19			1,250,000.000	1,218,750.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,188,000.000	1,021,929.48
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,190,000.000	1,225,700.00
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			722,000.000	729,104.80
LLOYDS BANK PLC REGS VAR RT 09/13/2021			865,000.000	1,070,281.76
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			653,000.000	656,800.94
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			6,169,000.000	6,401,571.30
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			7,832,000.000	7,634,346.95
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			394,000.000	379,871.31
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			6,778,000.000	6,712,752.26
LOANCORE 2019-CRE2 CRE2 B 144A VAR RT 05/15/2036 DD 05/30/19			346,000.000	333,025.00
LOANCORE 2019-CRE2 CRE2 C 144A VAR RT 05/15/2036 DD 05/30/19			367,000.000	346,815.00
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,891,000.000	1,856,752.85
LOGAN QUAKER LLC			2,878,794.540	2,880,927.87
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	104,139.27
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,798,989.315	1,184,414.98
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	88,328.50
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			190,000.000	230,532.91
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	188,083.92
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,670,647.520	3,727,897.87
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,094,000.000	905,285.00
LUCID ENERGY GROUP 2/18 TL			371,033.480	304,711.25
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	203,180.00
LUMOS NETWORKS 10/17 COV-LITE TLB			112,412.480	107,459.59
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			217,000.000	229,663.35
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17			1,537,000.000	1,552,370.00
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,254,240.00
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,402,400.00
MACDONALD DETTWILER (MDA) 7/17 TLB			1,296,917.170	1,206,950.02
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,041,041.08
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,522,000.000	1,633,860.03
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,818,000.000	1,888,687.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	860,261.70
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	244,399.53
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			175,000.000	178,174.98
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,631,000.000	1,533,140.00
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	495,965.93
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	686,431.15
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,096,558.78
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	666,279.27
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	800,070.93
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	864,147.17
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	958,625.25
MANITOWOC 10/18 TLB			167,895.334	144,389.99
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,071.74
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18			650,000.000	638,334.65
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			195,000.000	201,673.01
MARATHON PETROLEUM CORP 3.400% 12/15/2020 DD 12/14/15			4,000,000.000	4,038,062.04
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			1,748,000.000	1,956,814.29
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	719,296.18
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			1,641,000.000	1,800,790.31
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,708,700.00
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			3,568,000.000	3,589,837.06
MARB BONDSCO PLC 144A 7.000% 03/15/2024 DD 03/15/17			1,322,000.000	1,323,837.58
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20			444,000.000	482,342.60
MARRIOTT INTERNATIONAL INC/MD VAR RT 12/01/2020 DD 11/16/18			1,163,000.000	1,157,766.50
MARRIOTT OWNERSHIP RESORTS/MAR			281,448.180	263,505.86
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14			180,000.000	197,258.45
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			562,000.000	669,182.14
MASERGY COMMUNICATIONS 6/17 TL B			345,746.170	329,648.23
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	547,664.55
MASSMUTUAL GLOBAL FUNDING 144A 2.350% 01/14/2027 DD 01/14/20			505,000.000	532,913.17
MASTER CREDIT CARD T 1A A 144A 1.990% 09/21/2024 DD 01/23/20			7,457,000.000	7,687,965.66
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	199,848.00
MASTERCARD INC 3.350% 03/26/2030 DD 03/26/20			570,000.000	658,917.09
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			5,776,000.000	4,274,240.00
MATCH GROUP 2/20 TLB			730,000.000	689,850.00
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	983,955.30
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,682,000.000	1,696,717.50
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	169,714.93
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			1,109,000.000	1,142,270.00

### Asset Detail

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			1,088,000.000	1,128,800.00
MATTEL INC 5.450% 11/01/2041 DD 11/08/11			217,000.000	180,040.56
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,107,000.000	1,087,281.56
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	467,746.73
MCDERMOTT INTERNATIONAL/LUMMUS 0.000% 06/16/2027 DD 06/05/20			628,000.000	617,638.00
MCDONALD'S CORP 3.300% 07/01/2025 DD 03/27/20			278,000.000	308,840.29
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20			595,000.000	684,511.52
MCKESSON CORP 2.700% 12/15/2022 DD 12/04/12			4,778,000.000	4,977,003.70
MEDALLION MIDLAND 10/17 TLB			34,142.000	30,454.66
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	685,750.80
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			2,577,000.000	2,404,650.24
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	144,016.91
MERCEDES-BENZ AUTO LEASE B A3 3.210% 09/15/2021 DD 11/20/18			411,372.560	414,621.63
MERCEDES-BENZ AUTO RECEIV 1 A2 0.460% 03/15/2023 DD 06/23/20			6,092,000.000	6,094,646.37
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			537,126.270	527,726.56
MEREDITH 2/20 COV-LITE TL			656,867.300	605,139.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	916,700.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,152,268.68
MERRILL COMMUNICATIONS 10/19 C			781,075.000	761,548.13
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,317,241.576	329,310.39
METROPOLITAN LIFE GLOBAL 144A 0.900% 06/08/2023 DD 06/08/20			2,273,000.000	2,285,822.35
MEXICAN BONOS 7.750% 05/29/2031			29,990,000.000	1,466,663.76
MF1 2020-FL3 LTD FL3 C 144A VAR RT 07/15/2035 DD 06/25/20			140,000.000	141,050.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,262,000.000	1,303,015.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	721,025.00
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			710,000.000	694,294.80
MGM GROWTH PROPERTIES OPERATING 4.500% 01/15/2028 DD 01/15/18			152,000.000	144,400.00
MGM GROWTH PROPERTIES OPERATING 4.500% 09/01/2026 DD 03/01/17			304,000.000	301,051.20
MGM GROWTH PROPERTIES OPERATING 5.625% 05/01/2024 DD 11/01/16			603,000.000	624,117.06
MGM GROWTH PROPERTIES OPERATING 5.750% 02/01/2027 DD 08/01/19			531,000.000	544,275.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			214,000.000	216,140.00
MICHAELS STORES 5/18 TLB			1,266,360.080	1,155,553.57
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,415.060	14,336.01
MICRO FOCUS 6/17 (SEATTLE			104,101.800	96,814.67
MICROCHIP TECHNOLOGY 5/18 TLB			483,171.090	465,201.96
MICROCHIP TECHNOLOGY INC 144A 2.670% 09/01/2023 DD 05/29/20			5,553,000.000	5,715,603.11
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20			1,077,000.000	1,083,853.27
MICROCHIP TECHNOLOGY INC 3.922% 06/01/2021 DD 05/29/18			1,563,000.000	1,593,461.26
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			103,000.000	111,112.28

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICRON TECHNOLOGY INC 2.497% 04/24/2023 DD 04/24/20			5,082,000.000	5,281,535.64
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			552,000.000	687,397.36
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	48,461.68
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	114,660.00
MIDCONTINENT 7/19 TL			783,813.820	748,542.20
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			4,047,000.000	4,146,010.62
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			3,372,000.000	3,543,022.78
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,389,741.000	3,398,215.36
MILFORD CROSSING LLC			987,919.963	760,147.64
MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20			874,000.000	887,110.00
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,130.120	23,842.20
MISYS 6/17 (USD) COV-LITE TLB			73,883.710	64,413.30
MITEL NETWORKS 7/18 TL			787,999.660	640,746.16
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			445,000.000	495,163.24
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			375,912.314	258,267.32
MMC NORILSK NICKEL OJSC V 144A 4.100% 04/11/2023 DD 04/11/17			1,200,000.000	1,251,264.00
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024			440,000.000	477,599.38
MONARCH 5/16 (USD) COV-LITE			876,463.700	825,847.92
MONEYGRAM PAYMENT 6/19 TLB			567,984.710	513,140.10
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,536,969.22
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			1,743,000.000	1,376,970.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			1,548,000.000	1,501,560.00
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	760,671.35
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			2,236,000.000	2,578,287.89
MORGAN STANLEY BANK C14 D 144A VAR RT 02/15/2047 DD 02/01/14			885,000.000	788,723.86
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	295,546.30
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	512,266.35
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15			3,530,000.000	2,716,362.88
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	775,416.80
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	683,144.14
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	994,187.36
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	356,632.76
MORGAN STANLEY BANK OF A C14 C VAR RT 02/15/2047 DD 02/01/14			140,000.000	135,010.96
MORGAN STANLEY BANK OF A C19 C 4.000% 12/15/2047 DD 12/01/14			495,000.000	447,064.75
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	514,081.70
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	87,879.60
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	451,553.46
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	203,100.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,604,080.59

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,268,508.76
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,897,162.57
MORGAN STANLEY BANK OF C24 XA VAR RT 05/15/2048 DD 08/01/15			14,036,243.778	391,821.75
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,560,716.42
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,283,748.02
MORGAN STANLEY CAP PLND A 144A VAR RT 05/15/2036 DD 05/30/19			1,192,000.000	1,123,710.79
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,753,221.407	8,353,585.91
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	588,706.20
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,528,640.85
MORGAN STANLEY CAPI SUN B 144A VAR RT 07/15/2035 DD 08/02/18			381,000.000	361,423.99
MORGAN STANLEY CAPI SUN E 144A VAR RT 07/15/2035 DD 08/02/18			532,000.000	473,405.47
MORGAN STANLEY CAPI SUN F 144A VAR RT 07/15/2035 DD 08/02/18			532,000.000	465,415.84
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	992,098.99
MORGAN STANLEY CAPITAL I H7 A3 3.005% 07/15/2052 DD 07/01/19			452,835.000	497,480.50
MORGAN STANLEY CAPITAL UBS8 A4 3.809% 12/15/2048 DD 12/01/15			7,000,000.000	7,734,254.50
MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20			1,543,000.000	1,606,585.73
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			411,000.000	436,059.24
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,850,000.000	3,896,616.84
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	821,250.00
MOTEL 6 TRUST 2017 MTL6 D 144A VAR RT 08/15/2034 DD 09/11/17			2,101,610.940	1,975,363.39
MOTEL 6 TRUST 2017 MTL6 E 144A VAR RT 08/15/2034 DD 09/11/17			2,733,137.393	2,500,548.50
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	518,493.23
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	532,314.20
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,463,000.000	1,360,590.00
MPLX LP 5.250% 01/15/2025 DD 01/15/20			4,824,000.000	5,016,135.20
MPLX LP 5.500% 02/15/2049 DD 11/15/18			375,000.000	415,584.75
MPLX LP 6.375% 05/01/2024 DD 05/01/20			1,838,000.000	1,897,776.74
MPLX LP VAR RT 09/09/2021 DD 09/09/19			7,050,000.000	6,994,112.81
MPLX LP VAR RT 09/09/2022 DD 09/09/19			5,908,000.000	5,809,986.28
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			370,000.000	368,150.00
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			745,000.000	759,900.00
MSCI INC 144A 4.750% 08/01/2026 DD 08/04/16			300,000.000	310,347.00
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	216,530.00
MULTIFAMILY CONNEX 01 M10 144A VAR RT 03/25/2050 DD 03/18/20			5,559,000.000	5,030,309.08
MULTIFAMILY CONNECT 01 M7 144A VAR RT 10/15/2049 DD 10/30/19			111,842.813	103,440.22
MULTIPLAN 6/16 COV-LITE TL			1,474,965.080	1,399,373.12
MURPHY OIL CORP 5.875% 12/01/2027 DD 11/27/19			381,000.000	335,280.00
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,137,000.000	1,063,095.00
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,460,000.000	1,395,176.00



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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	681,412.50
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			467,621.120	477,890.60
MWI HOLDINGS 4/18 COV-LITE TLB			364,687.500	308,390.70
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			635,000.000	729,572.99
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,257,000.000	773,055.00
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			504,000.000	309,960.00
NAI ENTERTAINMENT 4/18			1,083,571.960	939,998.67
NASCAR 7/19 COV-LITE TLB			607,020.480	579,595.29
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			684,575.000	657,192.00
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	666,225.00
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	440,957.72
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	435,795.00
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	270,095.80
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			1,548,000.000	1,601,195.24
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			4,502,000.000	4,784,393.39
NATIONAL MENTOR/CIVITAS 3/19 TLB			1,642.410	1,580.13
NATIONAL MENTOR/CIVITAS 3/19 TLC			74.590	71.76
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,181,000.000	1,188,547.45
NATIONAL SECURITIES CLEAR 144A 1.200% 04/23/2023 DD 04/23/20			948,000.000	961,715.34
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			1,316,000.000	1,345,959.56
NATIONAL VETERINARY/DINO GRAND			1,000,000.000	970,000.00
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			1,040,000.000	988,000.00
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			1,382,000.000	1,418,208.40
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	505,452.60
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	414,612.50
NATWEST GROUP PLC 6.100% 06/10/2023 DD 06/10/13			3,788,000.000	4,193,540.51
NATWEST GROUP PLC 6.125% 12/15/2022 DD 12/04/12			9,476,000.000	10,343,270.53
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/29/20			970,000.000	982,610.00
NATWEST MARKETS PLC 144A 2.375% 05/21/2023 DD 05/21/20			1,275,000.000	1,305,276.40
NAVICURE/WAYSTAR 9/19 TLB			982,537.500	940,779.66
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	809,642.31
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			3,770,000.000	3,614,487.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			622,000.000	584,294.36
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			866,000.000	822,700.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	992,325.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			1,121,000.000	1,098,580.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	314,785.00
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,024,981.710	968,177.23
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			2,232,000.000	2,237,580.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	405,733.05
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	352,865.35
NBTY 8/17 COV-LITE TL			1,580,312.500	1,484,008.26
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	672,375.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	816,952.50
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20			799,000.000	846,940.00
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	704,118.75
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,503,033.75
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,378,123.00
NEP 10/18 (USD) TL			13,964.650	11,396.69
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			1,255,000.000	1,264,412.50
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			1,583,000.000	1,697,767.50
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	254,086.40
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			5,327,000.000	5,696,001.29
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			991,000.000	1,095,055.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			4,551,000.000	5,182,451.25
NEVADA POWER CO 2.400% 05/01/2030 DD 01/30/20			588,000.000	620,296.83
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,585,004.25
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	169,467.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,368,019.02
NEW ORLEANS HOTEL HNLA D 144A VAR RT 04/15/2032 DD 05/15/19			285,000.000	252,660.05
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,189,011.17
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			815,319.220	829,121.19
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			343,935.160	344,427.75
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			350,000.000	376,186.91
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	906,616.12
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	377,851.50
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	393,978.30
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	19,458.60
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			840,000.000	850,046.40
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,184,000.000	800,294.76
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	85,000.00
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			864,000.000	904,858.56
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			9,009,000.000	9,277,468.20
NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20			750,000.000	760,097.40
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			97,684.420	92,678.10
NEXSTAR BROADCASTING 6/19			725,271.940	688,362.85
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	793,648.06
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20			2,727,000.000	2,808,528.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	872,037.58
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	291,449.07
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			1,607,000.000	1,614,633.25
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	141,336.69
NEXTERA ENERGY CAPITAL HOLDING VAR RT 09/28/2020 DD 03/27/19			1,000,000.000	1,000,805.58
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	649,222.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,920,000.000	2,007,033.60
NEXTGEAR FLOORPLAN 1A A2 144A 3.220% 02/15/2023 DD 03/14/18			12,120,000.000	12,178,471.73
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	912,571.20
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	356,559.52
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,580,000.000	1,558,606.80
NFP CORP 144A 7.000% 05/15/2025 DD 05/08/20			524,000.000	550,200.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,812,000.000	2,900,250.91
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	400,731.60
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			527,000.000	525,134.42
NIGERIA GOVERNMENT INTERN 144A 6.750% 01/28/2021 DD 01/28/11			1,475,000.000	1,491,520.00
NISOURCE INC 2.650% 11/17/2022 DD 11/17/17			2,854,000.000	2,980,244.69
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19			735,000.000	796,425.84
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20			1,212,000.000	1,388,239.04
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,597,000.000	1,628,238.59
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			4,047,000.000	4,168,254.19
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			643,667.000	646,896.60
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	453,678.18
NISSAN MOTOR ACCEPTANCE C 144A 2.600% 09/28/2022 DD 09/28/17			1,645,000.000	1,609,751.20
NISSAN MOTOR ACCEPTANCE C 144A 2.650% 07/13/2022 DD 07/13/17			159,000.000	156,542.17
NISSAN MOTOR ACCEPTANCE C 144A 2.800% 01/13/2022 DD 01/13/17			2,649,000.000	2,623,701.12
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2022 DD 09/28/17			1,330,000.000	1,229,519.63
NN 9/16 TLB			914,850.930	818,791.58
NOBLE ENERGY INC 3.250% 10/15/2029 DD 10/01/19			1,459,000.000	1,326,668.48
NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14			285,000.000	259,474.57
NORBORD INC 144A 6.250% 04/15/2023 DD 04/16/15			431,000.000	452,640.51
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			4,542,000.000	4,870,090.55
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			4,285,000.000	4,548,190.53
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			6,675,000.000	6,899,893.30
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			9,000,000.000	934,984.98
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,039,421.59
NORDIC INVESTMENT BANK 1.375% 07/15/2020			5,200,000.000	539,232.51
NORDIC INVESTMENT BANK 1.500% 01/24/2022			7,000,000.000	737,172.52
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20			249,000.000	267,959.69

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NORTH AMERICAN BANCARD 12/17			868,924.140	836,339.49
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,246,863.645	1,149,638.50
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	550,685.20
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			909,000.000	1,016,564.07
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			400,000.000	532,467.71
NORTHWEST FIBER/ZIPLY FIBER 5/			862,000.000	853,380.00
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	284,772.95
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	834,698.84
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18			2,588,000.000	2,649,309.72
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			1,520,000.000	1,470,600.00
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			1,334,000.000	1,273,970.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,693,000.000	2,689,633.75
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			5,196,000.000	5,509,806.50
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			120,000.000	125,946.59
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			1,488,000.000	1,562,400.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			159,000.000	167,745.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,270,000.000	1,325,562.50
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			6,070,000.000	6,403,850.00
NUMERICABLE / YPSO / ALTICE			975,150.000	935,617.42
NUMERICABLE / YPSO / ALTICE 3/			256,685.340	242,557.38
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			305,550.000	288,426.98
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			678,000.000	654,270.00
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	798,310.00
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	947,558.39
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	824,557.76
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			2,223,000.000	2,330,333.62
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			2,460,000.000	2,600,553.37
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			1,025,000.000	1,055,580.60
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			632,000.000	717,100.10
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			4,000,000.000	4,387,093.16
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			834,000.000	991,368.48
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	339,025.76
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			318,188.040	315,043.16
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			156,151.180	163,409.31
OCCIDENTAL PETROLEUM CORP 2.600% 04/15/2022 DD 04/04/16			27,000.000	25,725.60
OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12			1,875,000.000	1,708,593.75
OCCIDENTAL PETROLEUM CORP 2.700% 08/15/2022 DD 08/08/19			3,809,000.000	3,545,988.55
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			3,741,000.000	3,196,609.68
OCCIDENTAL PETROLEUM CORP 3.125% 02/15/2022 DD 08/18/11			5,342,000.000	5,116,033.40

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OCCEANTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,493,000.000	1,213,062.50
OCCEANTAL PETROLEUM CORP 3.500% 06/15/2025 DD 06/23/15			2,000,000.000	1,690,000.00
OCCEANTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			4,461,000.000	3,263,667.60
OCCEANTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			2,291,000.000	1,580,790.00
OCCEANTAL PETROLEUM CORP 4.850% 03/15/2021 DD 09/15/19			344,000.000	341,420.00
OCCEANTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			2,259,000.000	1,966,391.73
OCCEANTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,340,751.88
OCCEANTAL PETROLEUM CORP VAR RT 08/13/2021 DD 08/08/19			3,104,000.000	2,965,318.65
OCCEANTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			4,431,000.000	4,077,377.71
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	266,515.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	308,855.42
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,211,629.53
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,497,161.74
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	908,204.50
OCWEN FINANCIAL 12/16 TLB			500,916.350	455,833.88
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			825,000.000	892,239.62
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	622,396.79
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,348,512.95
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,419,000.000	1,434,992.13
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			834,000.000	847,552.50
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			311,000.000	319,066.56
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	707,933.16
ONEMAIN FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			31,000.000	32,253.95
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	502,453.50
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,528,513.43
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	341,000.00
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	207,115.00
ONEOK INC 2.200% 09/15/2025 DD 03/10/20			570,000.000	560,125.99
ONEOK INC 4.450% 09/01/2049 DD 08/15/19			370,000.000	343,304.54
ONEOK INC 4.500% 03/15/2050 DD 03/10/20			80,000.000	73,733.17
OPTION CARE/BIOSCRIP 5/19			616,900.000	598,393.00
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			3,440,000.000	3,684,316.09
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20			525,000.000	573,355.07
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			204,283.940	207,161.45
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,314,338.12
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	14,553.40
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,153,574.07

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ALL KR2 AND KR3 - KR2GALLKRS00

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ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	283,597.92
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			524,000.000	533,170.00
ORYX SOUTHERN/ORYX MIDSTREAM			872,561.260	772,216.71
OTIS WORLDWIDE CORP 144A VAR RT 04/05/2023 DD 02/27/20			1,520,000.000	1,503,294.08
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,132,000.000	1,024,460.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	276,300.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	491,225.00
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,488,363.08
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19			1,298,558.920	1,269,341.34
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,346,197.916	1,552,727.86
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			1,171,000.000	1,172,873.60
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			1,409,000.000	1,394,416.85
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			1,920,000.000	1,930,030.61
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			490,000.000	613,027.40
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			8,365,404.640	8,243,099.08
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			7,620,396.492	7,570,745.80
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	243,976.75
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13			735,000.000	875,576.10
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	699,767.00
PANERA BREAD 6/17 TLA			1,855,591.980	1,744,256.46
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			1,742,043.381	1,787,684.91
PAREXEL INTERNATIONAL 8/17 TLB			739,682.020	699,465.51
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	205,256.13
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,106,000.000	1,008,996.97
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	3,903,002.42
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			2,638,000.000	2,413,345.57
PARK PLACE LLC			916,777.397	1,208,399.44
PARSLEY ENERGY LLC / PARS 144A 4.125% 02/15/2028 DD 02/11/20			1,447,000.000	1,309,535.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,658,000.000	1,592,260.30
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			212,000.000	206,233.60
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			1,372,000.000	1,351,420.00
PARTY CITY 2/18 COV-LITE TL			311,346.773	146,980.59
PATHWAY VET 3/20 COV-LITE TL			50,913.400	49,386.00
PATHWAY VET 3/20 COV-LT DD			4,148.000	4,023.56
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,355,000.000	1,361,775.00
PAYPAL HOLDINGS INC 1.350% 06/01/2023 DD 05/18/20			1,240,000.000	1,264,195.92
PAYPAL HOLDINGS INC 1.650% 06/01/2025 DD 05/18/20			2,140,000.000	2,212,217.34
PAYPAL HOLDINGS INC 2.400% 10/01/2024 DD 09/26/19			1,059,000.000	1,123,981.71
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			587,000.000	545,910.00

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			659,000.000	719,812.44
PEAK 10 7/17 TL			734,593.070	584,919.74
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	772,375.00
PENN NATIONAL GAMING 8/18 TL			221,625.000	206,049.20
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			1,418,000.000	1,458,869.24
PENSKE TRUCK LEASING CO L 144A 3.300% 04/01/2021 DD 11/12/15			605,000.000	613,360.75
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			4,677,000.000	4,947,854.05
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			1,702,000.000	1,815,583.80
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	662,865.56
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20			299,000.000	308,717.50
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	509,576.99
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,320,347.11
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,286,422.40
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,007,343.75
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11			81,000.000	84,564.00
PERUVIAN GOVERNMENT INTERNATIO 2.392% 01/23/2026 DD 04/23/20			1,008,000.000	1,048,320.00
PERUVIAN GOVERNMENT INTERNATIO 4.125% 08/25/2027 DD 08/25/15			606,000.000	694,633.56
PETROBRAS GLOBAL FINANCE 144A 5.093% 01/15/2030 DD 09/18/19			2,122,000.000	2,113,512.00
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			1,010,000.000	1,036,775.10
PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18			270,000.000	282,960.00
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,668,212.50
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			2,062,000.000	1,884,668.00
PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	840,892.50
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			628,000.000	626,430.00
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			3,000,000.000	2,831,250.00
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	831,830.00
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,485,000.000	1,487,784.38
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			2,776,000.000	2,736,802.88
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			99,095.040	94,058.04
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			2,549,764.230	2,463,454.71
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,959,500.000	1,899,539.30
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	724,782.50
PG&E CORP 5.250% 07/01/2030 DD 06/23/20			540,000.000	543,078.00
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			4,293,837.460	4,236,128.28
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,753,625.20
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			9,865,000.000	198,866.71
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	999,872.89
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			2,203,000.000	2,199,707.41
PICASSO FINANCE SUB INC 144A 6.125% 06/15/2025 DD 06/15/20			195,000.000	199,387.50



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PIKE 7/19 COV-LITE TL 0.000% 07/24/2026 DD 07/16/19			554,715.680	537,469.57
PILGRIM'S PRIDE CORP 144A 5.750% 03/15/2025 DD 03/11/15			108,000.000	107,684.64
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			828,000.000	828,165.60
PLAINS ALL AMERICAN PIPELINE L 3.650% 06/01/2022 DD 03/22/12			1,935,000.000	1,977,960.89
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			3,575,000.000	3,818,239.99
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,408,292.499	3,300,897.20
PLANET FITNESS/UNITED PF 12/19			1,879,890.930	1,657,443.44
PLANET FITNESS/UNITED PF 12/19 0.000% 12/30/2026 DD 12/30/19			89,984.070	79,336.25
PLANTRONICS 5/18 COV-LITE TLB			648,912.630	589,426.81
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			1,560,000.000	1,359,150.00
PLAYTIKA 12/19 COV-LITE TLB			1,213,875.000	1,210,840.32
PLAZA MEXICO PREF LLC			747,210.022	971,190.48
PLY GEM/PISCES MIDCO 3/18 TL			1,231,653.190	1,168,530.97
PNC FINANCIAL SERVICES GROUP I 3.450% 04/23/2029 DD 04/22/19			405,000.000	465,655.89
PODS 5/18 TLB			934,558.180	891,923.64
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			285,180.000	250,958.40
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	254,520.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,340,000.000	1,558,044.80
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	553,154.52
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	688,115.25
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			4,710,000.000	4,610,148.00
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			2,074,000.000	2,081,777.50
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	418,818.60
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	1,972,710.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	3,912,142.50
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,082,533.650	1,028,406.97
POWERSCOURT			18,007,549.843	18,214,784.69
PPC INDUSTRIES/SPECTRUM			186,800.250	163,683.72
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			210,000.000	222,349.64
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	223,276.10
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	151,687.87
PPL CAPITAL FUNDING INC 4.200% 06/15/2022 DD 06/14/12			189,000.000	200,093.96
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,219,075.00
PQ CORP 6/20 INCREMENTAL COV-L			605,000.000	583,068.75
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,522,000.005	974,080.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			130,160.608	68,985.12
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			142,879.642	81,441.40
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	204,565.08
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			1,408,004.961	746,242.63



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PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	566,757.56
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	489,600.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			351,596.863	207,442.15
PREGIS 7/19 COV-LITE TLB			825,850.000	794,533.77
PREMIER DISTRIBUTION LLC			2,164,263.758	2,035,365.51
PRESS GANEY 7/19 TLB			14,077.000	13,619.50
PRESTIGE AUTO RECEIV 1A D 144A 3.010% 08/15/2025 DD 07/23/19			154,000.000	155,076.15
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			433,000.000	426,505.00
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,297,000.000	1,329,425.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,668,672.70
PRIMO WATER HOLDINGS INC 144A 5.500% 04/01/2025 DD 03/22/17			304,000.000	305,547.36
PRINCE MINERALS 3/18 COV-LITE			777,957.720	660,486.10
PRINCIPAL LIFE GLOBAL FUN 144A 1.250% 06/23/2025 DD 06/23/20			612,000.000	614,047.78
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	637,469.87
PRO MACH 2/18 TLB			752,675.000	701,636.11
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			73,380.000	74,624.05
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20			485,000.000	555,267.65
PROGRESS RESIDENTI SFR2 E 144A 5.115% 06/18/2037 DD 06/04/20			1,492,000.000	1,566,600.00
PROGRESS RESIDENTI SFR3 G 144A 4.116% 09/17/2036 DD 08/22/19			174,000.000	168,780.00
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20			760,000.000	864,542.05
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,442,546.200	1,382,435.30
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,186,902.820	1,142,393.96
PROMETRIC 1/18 COV-LITE TL			1,065,858.110	960,604.62
PROQUEST 10/19 COV-LITE TL			636,800.000	613,913.41
PROTECTIVE LIFE GLOBAL FU 144A 1.082% 06/09/2023 DD 06/09/20			601,000.000	605,827.51
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			2,455,000.000	1,968,812.66
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	735,234.53
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,370,794.46
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	642,385.32
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,212,231.94
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,718,000.000	1,606,330.00
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	827,233.59
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	441,615.01
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025			980,000.000	1,115,385.57
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19			2,199,436.290	2,199,688.35
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20			2,272,695.320	2,258,315.07
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19			540,000.000	592,140.32
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17			265,000.000	301,308.98
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			150,000.000	181,223.53

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PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	227,282.50
PTC INC 144A 4.000% 02/15/2028 DD 02/13/20			330,000.000	326,739.60
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,189,025.000	1,029,992.90
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			671,000.000	715,163.49
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			375,000.000	517,586.79
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16			241,000.000	243,892.00
QATAR GOVERNMENT INTERNAT 144A 3.400% 04/16/2025 DD 04/16/20			2,643,000.000	2,874,283.65
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			750,000.000	862,411.50
QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20			1,565,000.000	1,937,000.50
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			550,000.000	722,826.50
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			879,000.000	558,165.00
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			2,016,000.000	2,057,348.16
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			731,095.164	1,297,201.24
QUICKEN LOANS LLC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	474,664.80
QUICKEN LOANS LLC 144A 5.750% 05/01/2025 DD 05/06/15			2,628,000.000	2,686,578.12
QUIKRETE 11/16 COV-LITE TLB			1,127,959.820	1,082,142.09
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	430,315.00
QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	373,448.60
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			820,000.000	769,266.60
RACE POINT IX CLO 9A A1AR 144A VAR RT 10/15/2030 DD 09/21/17			4,000,000.000	3,934,481.60
RACKSPACE HOSTING 11/17 COV-LITE TLB			880,059.310	837,156.42
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			956,000.000	951,420.76
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	631,800.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			2,990,000.000	2,720,900.00
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			53,000.000	48,760.00
RAYTHEON TECHNOLOGIES COR 144A 3.500% 03/15/2027 DD 03/15/20			955,000.000	1,074,609.37
RAYTHEON TECHNOLOGIES COR 144A 4.350% 04/15/2047 DD 04/15/20			515,000.000	624,292.21
RAYTHEON TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			93,000.000	100,716.86
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			800,000.000	942,306.94
RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15			195,000.000	233,740.18
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,923,802.05
RCN CABLE 12/16 COV-LITE TL			1,850,777.850	1,762,865.90
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,544,000.000	1,510,348.53
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			486,807.590	502,881.64
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,500,863.390	1,486,186.30
REALOGY GROUP LLC / REALO 144A 5.250% 12/01/2021 DD 11/21/14			605,000.000	613,167.50
RECKITT BENCKISER TREASUR 144A VAR RT 006/24/2022 DD 06/26/17			5,600,000.000	5,591,439.73
RED VENTURES 1/20 COV-LITE TLB			879,949.300	829,079.43
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			1,100,000.000	968,000.00

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REDROOF INN MEZZ 2.0 LLC			708,384.019	1,160,328.86
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			121,000.000	128,260.00
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,644,000.000	1,780,402.68
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			1,142,369.270	1,114,666.81
REGIONALCARE/LIFEPOINT HEALTH			937,082.400	876,050.23
REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			775,000.000	774,872.13
RELIANCE HOLDING USA INC 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,528,091.46
RENAISSANCE LEARNING 5/18 TL			671,300.000	644,669.53
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,020,000.000	1,224,357.85
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			569,065.300	576,178.05
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,705,964.52
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	704,986.96
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			850,000.000	830,875.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			3,571.000	4,106.65
RESTON PLAZA LLC			1,472,610.430	1,187,031.38
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			189,799.980	180,559.49
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	290,114.15
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	539,126.52
REYNOLDS GROUP 1/17 (USD) TL			1,648,712.450	1,571,058.10
REYNOLDS GROUP 1/20 TLB			284,287.500	273,473.20
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,668,000.000	2,688,250.12
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			848,000.000	850,382.88
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,588,390.00
ROCKET SOFTWARE 11/18 COV-LITE TL			656,687.500	627,865.49
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,512,000.000	1,385,657.28
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	485,271.74
ROLLS-ROYCE PLC 144A 2.375% 10/14/2020 DD 10/14/15			810,000.000	808,323.38
ROMANIAN GOVERNMENT INTER 144A 4.875% 01/22/2024 DD 01/22/14			316,000.000	343,624.72
ROSS STORES INC 5.450% 04/15/2050 DD 04/06/20			615,000.000	793,429.09
ROYAL BANK OF CANADA 1.150% 06/10/2025 DD 06/10/20			2,927,000.000	2,932,027.30
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19			2,983,000.000	3,138,593.58
ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/07/2025 DD 02/05/20			8,124,010.590	7,859,980.25
ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/11/2027 DD 01/21/20			1,264,645.000	1,229,867.27
ROYALTY PHARMA/RPI 2/20 REMAIN			584,193.540	564,722.37
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19			745,000.000	837,697.31
RYDER SYSTEM INC 2.500% 09/01/2024 DD 08/08/19			2,851,000.000	2,940,602.83
RYDER SYSTEM INC 3.350% 09/01/2025 DD 05/07/20			997,000.000	1,062,254.60
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			700,000.000	734,278.23
RYDER SYSTEM INC 3.750% 06/09/2023 DD 06/19/18			1,875,000.000	2,000,823.98

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			1,080,000.000	1,167,524.34
SABERT 12/19 COV-LITE TLB			1,243,750.000	1,208,514.56
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			7,220,000.000	8,130,801.48
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,677,233.55
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			217,000.000	228,663.75
SAIC 2/20 INCREMENTAL TLB			1,680,708.330	1,632,808.14
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,753,383.36
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,711,367.68
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18			999,000.000	1,166,188.31
SALLY BEAUTY 6/17 (FIXED 4.5%)			405,000.000	386,775.00
SALLY BEAUTY 6/17 COV-LITE			140,170.940	133,162.40
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	274,221.80
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			158,574.600	159,285.15
SANTANDER DRIVE AUTO REC 1 A2A 2.070% 01/17/2023 DD 04/22/20			2,632,000.000	2,653,517.65
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			989,000.000	1,007,215.70
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,300,202.04
SANTANDER DRIVE AUTO RECEI 3 B 3.290% 10/17/2022 DD 06/27/18			93,214.317	93,314.83
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,972,598.48
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,769,936.54
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			444,121.260	446,084.10
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	835,996.11
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			2,350,000.000	2,447,960.94
SANTANDER RETAIL AUT A A2 144A 2.720% 01/20/2022 DD 04/17/19			9,919,700.985	10,010,003.00
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			645,000.000	648,577.56
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,512,000.000	2,634,060.97
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			1,040,000.000	1,121,890.54
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			1,165,000.000	1,295,993.65
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			995,000.000	1,125,440.01
SAUDI GOVERNMENT INTERNAT 144A 2.900% 10/22/2025 DD 04/22/20			595,000.000	630,938.00
SBA COMMUNICATIONS CORP 144A 3.875% 02/15/2027 DD 02/04/20			3,244,000.000	3,231,835.00
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	595,900.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,090,000.000	1,115,887.50
SBA TOWER TRUST 144A 2.836% 01/15/2050 DD 09/13/19			721,000.000	743,373.06
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			480,208.100	480,349.38
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,162,561.49
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			1,378,572.730	1,384,966.83
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,847,406.80
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			3,931,000.000	4,231,322.15
SCIENTIFIC GAMES 1/18 B5			1,994,605.990	1,759,242.48

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As Of Date : 6/30/2020

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SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,559,000.000	2,362,622.34
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			414,000.000	331,200.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			415,000.000	332,000.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,392,000.000	1,248,450.00
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			165,000.000	154,225.50
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			2,988,000.000	2,991,585.60
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	363,840.00
SEAWORLD 3/17 B5 TLB			1,566,619.920	1,380,192.15
SEDGWICK CMS 12/18 COV-LITE TL			861,875.000	811,705.25
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			5,007,000.000	5,061,826.65
SEMPRA ENERGY VAR RT 01/15/2021 DD 01/12/18			3,133,000.000	3,133,535.65
SEMPRA ENERGY VAR RT 03/15/2021 DD 10/13/17			884,000.000	885,478.07
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	870,462.50
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	567,120.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			2,220,000.000	2,131,200.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			3,624,000.000	3,506,220.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			473,148.230	453,039.43
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			257,000.000	187,034.50
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19			1,010,000.000	929,548.65
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19			1,076,000.000	924,865.69
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20			1,750,000.000	1,708,695.80
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	471,200.00
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			847,384.690	830,898.91
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			369,677.750	357,802.00
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17			581,000.000	650,052.46
SI GROUP/ADDIVANT 7/18 TL			1,014,550.000	953,677.00
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,491,745.559	2,754,344.79
SIMON PROPERTY GROUP LP 3.375% 10/01/2024 DD 09/10/14			370,000.000	398,033.96
SINCLAIR TELEVISION 12/16 TLB2			659,620.260	627,186.74
SINCLAIR TELEVISION 7/19 (600MM) TLB			769,187.500	730,728.13
SINGAPORE GOVERNMENT BOND 1.875% 03/01/2050			2,326,000.000	1,904,900.72
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			2,720,000.000	1,959,304.69
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	791,620.56
SINOPEC GROUP OVERSEAS DE 144A 2.500% 11/12/2024 DD 11/12/19			945,000.000	981,062.20
SIRIUS COMPUTER 1/20 COV-LITE			768,562.870	743,584.57
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,955,000.000	1,933,416.80
SIRIUS XM RADIO INC 144A 4.625% 05/15/2023 DD 05/16/13			2,120,000.000	2,131,660.00
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			652,000.000	668,300.00
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,860,000.000	1,901,050.20

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SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			3,895,000.000	4,000,165.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,053,394.80
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			103,000.000	103,910.04
SITEONE LANDSCAPE 8/18 COV-LITE TLE			519,858.518	505,562.40
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			542,000.000	560,292.50
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,559,420.79
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			1,200,000.000	1,182,405.76
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,589,226.71
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			414,161.790	409,186.34
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,644,067.240	4,434,810.21
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,858,107.220	2,686,396.71
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,785,959.810	1,642,904.07
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,071,194.660	953,220.46
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,112,664.256	76,659.60
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	116,070.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			629,000.000	459,170.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			1,302,000.000	637,980.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,380,000.000	693,974.40
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	125,702.30
SMITHFIELD FOODS INC 144A 2.650% 10/03/2021 DD 10/03/17			2,228,000.000	2,203,404.86
SMITHFIELD FOODS INC 144A 3.350% 02/01/2022 DD 02/01/17			2,080,000.000	2,063,954.59
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,738,000.000	1,773,708.79
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,521,975.00
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			1,053,455.320	1,068,075.18
SOLARWINDS 3/18 TLB			2,387,291.290	2,310,611.49
SOLENIS 6/18 (USD) COV-LITE TL			643,168.520	615,164.96
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	211,520.75
SOLERA 3/16 (USD) COV-LITE TL			706,363.700	680,440.15
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			4,582,000.000	4,662,185.00
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			1,797,000.000	1,814,970.00
SOUND PHYSICIANS 6/18 TL			490,000.000	469,420.00
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,008,382.18
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	487,270.76
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,899,597.77
SOUTHCROSS HOLDINGS CLASS A-II 0.000% 05/11/2021 DD 05/11/16			166.000	11.62
SOUTHCROSS HOLDINGS EQUITY			166.000	0.00
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,199,999.960	1,200,997.42
SOUTHERN CALIFORNIA EDISON CO 2.250% 06/01/2030 DD 03/09/20			855,000.000	863,292.25
SOUTHERN CALIFORNIA EDISON CO 3.700% 08/01/2025 DD 08/02/18			2,392,000.000	2,642,316.92



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SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	682,449.38
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	265,681.06
SOUTHERN NATURAL GAS CO LLC / 4.400% 06/15/2021 DD 06/07/11			1,550,000.000	1,586,308.42
SOUTHERN POWER CO 144A VAR RT 12/20/2020 DD 11/20/17			3,652,000.000	3,652,185.23
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			1,815,000.000	1,813,505.55
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18			705,000.000	801,158.47
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			965,000.000	1,104,415.37
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,121,231.73
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	805,208.23
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	228,550.82
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,014,000.000	2,066,907.78
SPIRIT AEROSYSTEMS INC 3.950% 06/15/2023 DD 05/30/18			1,831,000.000	1,547,195.00
SPIRIT AEROSYSTEMS INC VAR RT 06/15/2021 DD 05/30/18			2,070,000.000	1,927,865.87
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19			815,000.000	778,581.59
SPRINGS WINDOW FASHIONS 6/18 C			637,000.000	592,410.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			934,000.000	1,137,145.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			962,000.000	1,376,862.50
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	153,942.50
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			573,000.000	604,360.29
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,523,209.86
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,672,386.25
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	866,391.58
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	75,458.75
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			122,187.503	123,675.75
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	187,117.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	736,200.00
SRS DISTRIBUTION 5/18 COV-LITE TLB			844,949.990	796,576.61
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			354,525.510	338,681.76
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			249,078.790	237,947.46
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,430,000.000	1,450,935.20
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	431,734.05
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			2,272,000.000	2,358,563.45
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			556,000.000	562,950.00
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	133,362.50
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			956,000.000	751,177.00
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			681,515.740	690,447.62
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,260,205.300	1,270,698.52
STARWOOD PROPERTY 7/19 TLB			709,637.500	679,477.91
STATE OF ISRAEL 2.500% 01/15/2030 DD 01/15/20			775,000.000	837,000.00



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STATE STREET CORP 144A VAR RT 03/30/2026 DD 03/30/20			935,000.000	1,012,105.45
STATION CASINOS 2/20 COV-LITE			1,063,021.010	964,691.57
STEEL DYNAMICS INC 5.250% 04/15/2023 DD 10/15/13			469,000.000	473,116.43
STEEL DYNAMICS INC 5.500% 10/01/2024 DD 04/01/15			2,917,000.000	2,997,217.50
STERICYCLE 11/17 TL			221,756.920	210,669.08
STERICYCLE 6/19 INCREMENTAL TL			643,366.000	611,197.70
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	445,875.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	508,915.00
STIFEL FINANCIAL CORP 4.000% 05/15/2030 DD 05/20/20			875,000.000	917,702.33
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,050,751.930	681,023.85
STRYKER CORP 1.150% 06/15/2025 DD 06/04/20			1,603,000.000	1,612,045.55
SUMITOMO MITSUI FINANCIAL GROU 1.474% 07/08/2025 DD 07/08/20			3,051,000.000	3,054,734.82
SUMITOMO MITSUI FINANCIAL GROU 2.130% 07/08/2030 DD 07/08/20			1,432,000.000	1,434,630.19
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			380,000.000	397,142.18
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			220,000.000	233,061.42
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20			360,000.000	381,358.01
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			205,000.000	220,546.67
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			255,000.000	292,107.10
SUMMIT MATERIALS 11/17			174,579.020	167,377.64
SUNCOR ENERGY INC 3.100% 05/15/2025 DD 05/13/20			1,750,000.000	1,869,150.82
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91			819,000.000	895,010.46
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,223,318.75
SUNOCO LOGISTICS PARTNERS OPER 4.250% 04/01/2024 DD 04/03/14			694,000.000	742,559.51
SUNOCO LOGISTICS PARTNERS OPER 4.400% 04/01/2021 DD 11/17/15			6,025,000.000	6,142,865.63
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			235,000.000	225,071.61
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,123.96
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			1,006,000.000	990,910.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	617,890.00
SUPERVALU/UNITED NATURAL FOODS 0.000% 10/18/2025 DD 10/22/18			21,000.000	19,979.19
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,622,000.000	2,653,438.33
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	589,709.03
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			5,184,000.000	1,081,022.80
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	807,788.01
SYNGENTA FINANCE NV 144A 4.441% 04/24/2023 DD 04/24/18			941,000.000	987,629.25
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			1,373,000.000	1,443,451.60
SYNGENTA FINANCE NV 144A 5.182% 04/24/2028 DD 04/24/18			301,000.000	321,075.66
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	506,203.54
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	391,791.06
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			9,075,000.000	8,802,750.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYSKO CORP 5.650% 04/01/2025 DD 04/02/20			4,462,000.000	5,208,346.60	
T-MOBILE 4/20 COV-LITE TL			832,000.000	830,202.88	
T-MOBILE USA INC 144A 1.500% 02/15/2026 DD 06/24/20			1,553,000.000	1,552,891.29	
T-MOBILE USA INC 144A 3.750% 04/15/2027 DD 04/09/20			665,000.000	736,933.05	
T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20			1,208,000.000	1,344,455.68	
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			5,076,000.000	5,136,708.96	
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,299,000.000	1,372,263.60	
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,765,970.00	
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			2,500,000.000	2,510,100.00	
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			3,088,000.000	3,175,779.00	
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,490,000.000	2,602,323.90	
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	581,760.00	
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	335,730.00	
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	1,964,050.00	
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			743,357.860	587,252.71	
TACALA 1/18 COV-LITE TL			875,817.980	821,806.29	
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,319,200.005	1,395,937.87	
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			943,000.000	815,695.00	
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	361,228.00	
TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20			325,000.000	288,437.50	
TAMKO BUILDING 4/19 COV-LITE T			357,300.000	343,008.00	
TARGA RESOURCES PARTNERS 144A 5.500% 03/01/2030 DD 11/27/19			1,925,000.000	1,858,818.50	
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	285,545.00	
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,883,581.14	
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	486,062.50	
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	587,685.00	
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	685,065.00	
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	119,925.00	
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	696,280.00	
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,790,932.50	
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	953,437.30	
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			310,000.000	398,298.59	
TEAM HEALTH 1/17 COV-LITE TL			727,383.240	554,178.74	
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	226,810.83	
TECK RESOURCES LTD 144A 3.900% 07/15/2030 DD 06/30/20			358,000.000	356,334.84	
TEGNA INC 144A 5.000% 09/15/2029 DD 09/13/19			558,000.000	522,382.86	
TEKNI-PLEX 10/17 (USD)			929,811.340	885,645.30	
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	434,800.00	
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	440,386.54	

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As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	405,900.00
TELENET 1/20 (USD) AR TL			1,390,000.000	1,308,337.50
TELESAT CANADA 11/19 TL			1,360,165.000	1,304,629.47
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	220,736.60
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,348,747.170	1,277,937.94
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	623,200.00
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			787,000.000	796,837.50
TENCENT HOLDINGS LTD 144A 1.810% 01/26/2026 DD 06/03/20			1,612,000.000	1,630,086.98
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			4,200,000.000	4,134,522.00
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	820,276.40
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,550,000.000	1,509,312.50
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,651,000.000	1,629,041.70
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			879,000.000	872,407.50
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,281,818.75
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			1,608,000.000	1,575,502.32
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			792,000.000	764,446.32
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			886,000.000	879,355.00
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			669,000.000	652,509.15
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			710,000.000	745,500.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	294,332.94
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,841,802.60
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	330,297.55
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,366,000.000	1,386,490.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			654,000.000	681,795.00
TEXAS CROSSING LLC			1,786,331.821	2,005,046.50
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	250,369.91
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			405,000.000	441,120.01
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	221,889.04
TEXAS ST TRANSPRTN COMMISSION 2.562% 04/01/2042 DD 07/08/20			665,000.000	675,061.45
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	919,512.55
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	274,059.93
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	578,915.14
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	521,586.11
THL CREDIT WIND RIV 1A AR 144A VAR RT 04/18/2029 DD 10/18/19			8,323,973.000	8,157,415.29
THL CREDIT WIND RIVE 3A A 144A VAR RT 10/15/2030 DD 09/13/17			3,750,000.000	3,667,876.88
THYSSENKRUPP ELEVATOR 6/20 (US)			640,000.000	627,200.00
TIBCO SOFTWARE 3/20 COV-LITE T			1,209,752.260	1,140,191.51
TIERPOINT 4/17 COV-LITE TL			618,598.160	587,229.05
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			285,000.000	351,683.22

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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			330,000.000	386,684.41
TOPGOLF 2/19 TLB			7,018.000	6,307.43
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			604,000.000	679,518.21
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			5,053,000.000	5,128,727.79
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			2,246,000.000	2,311,762.21
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	407,254.64
TOYOTA AUTO RECEIVABLES 2 A A4 2.100% 09/15/2022 DD 03/15/17			3,298,765.043	3,318,019.28
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,439,000.000	1,465,863.39
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,239,056.92
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			1,391,000.000	1,426,888.35
TOYOTA MOTOR CREDIT CORP 1.350% 08/25/2023 DD 05/26/20			3,494,000.000	3,560,266.89
TOYOTA MOTOR CREDIT CORP 1.800% 02/13/2025 DD 02/13/20			1,407,000.000	1,458,399.27
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			7,670,000.000	7,565,966.42
TRADE ME 2/20 TL			687,961.200	650,123.34
TRADER 3/17 TL			296,205.080	285,097.39
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			415,000.000	465,844.31
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	944,508.95
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	698,342.53
TRANSDIGM 2/20 COV-LITE TLE			190,363.220	170,495.01
TRANSDIGM 2/20 COV-LITE TLF			908,321.580	814,891.63
TRANSDIGM 2/20 COV-LITE TLG			526,926.849	475,114.13
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,263,000.000	4,252,427.76
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			943,000.000	991,083.57
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			1,888,000.000	1,647,657.60
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,097,000.000	1,910,325.06
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			294,000.000	274,916.46
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,413,000.000	1,363,545.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			448,395.003	389,987.07
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20			461,000.000	254,414.38
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			376,000.000	319,600.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			814,000.000	687,830.00
TRANSUNION 11/19 B5 COV-LITE			1,100,058.700	1,050,215.04
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			273,999.991	153,440.00
TRAVERSE MIDSTREAM 9/17 TLB			1,100,400.000	911,956.50
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	457,019.45
TRI POINTE GROUP INC 5.700% 06/15/2028 DD 06/10/20			270,000.000	274,050.00
TRICORBRAUN 11/16 COV-LITE TL			480,245.830	460,555.75
TRILLIUM CREDIT CARD 2A A 144A 3.038% 01/26/2024 DD 02/07/19			2,878,000.000	2,916,329.49
TRILLIUM CREDIT CARD 2A A 144A VAR RT 09/26/2023 DD 10/12/18			1,509,000.000	1,508,811.52

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TRIMARK 9/17 COV-LITE TL			980,602.430	732,510.01
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			556,000.000	592,642.50
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	164,274.38
TRINSEO 5/18 COV-LITE TL			233,427.000	221,902.71
TRIUMPH GROUP INC 5.250% 06/01/2022 DD 06/03/14			357,000.000	305,235.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			806,000.000	813,052.50
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	774,843.75
TRONOX FINANCE 9/17 COV-LITE TLB			908,028.767	869,691.79
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	50,240.00
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			7,662,000.000	7,480,410.60
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			310,000.000	318,176.57
TRUIST BANK 2.150% 12/06/2024 DD 12/06/19			1,259,000.000	1,323,987.15
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,381,000.000	1,393,926.00
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	292,739.79
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			820,000.000	822,779.76
TRUIST FINANCIAL CORP 1.950% 06/05/2030 DD 06/05/20			1,493,000.000	1,517,828.62
TRUIST FINANCIAL CORP 4.000% 05/01/2025 DD 04/26/18			964,000.000	1,094,880.96
TURKIYE VAKIFLAR BANKASI 144A 5.250% 02/05/2025 DD 02/05/20			1,107,000.000	1,013,485.06
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	326,333.70
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,672,450.00
TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19			1,234,000.000	1,234,123.40
TYSON FOODS INC VAR RT 08/21/2020 DD 08/23/17			850,000.000	850,071.07
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			1,270,000.000	1,454,447.66
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			3,545,000.000	4,378,628.91
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			10,000.000	12,384.77
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			780,000.000	967,413.28
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			745,000.000	955,113.29
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			345,000.000	450,777.54
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			85,000.000	111,210.55
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			480,000.000	627,056.25
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			505,000.000	697,215.63
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			1,690,000.000	2,303,549.22
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			370,000.000	508,836.72
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			905,000.000	1,227,052.74
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			610,000.000	862,768.75
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			615,000.000	903,713.67
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			70,000.000	102,465.23
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			580,000.000	847,162.50
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			50,000.000	77,251.95

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U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			535,000.000	850,817.19
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	729,911.72
U S TREASURY NOTE 0.125% 04/30/2022 DD 04/30/20			1,388,000.000	1,386,915.63
U S TREASURY NOTE 0.125% 05/31/2022 DD 05/31/20			11,967,000.000	11,958,118.21
U S TREASURY NOTE 0.125% 06/30/2022 DD 06/30/20			54,395,000.000	54,361,003.14
U S TREASURY NOTE 0.250% 04/15/2023 DD 04/15/20			2,820,000.000	2,825,948.45
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			11,408,000.000	11,394,185.60
U S TREASURY NOTE 0.250% 06/15/2023 DD 06/15/20			7,524,000.000	7,539,870.98
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			1,972,000.000	1,968,148.45
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20			7,870,000.000	7,897,975.41
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			7,977,000.000	8,013,145.78
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			16,590,000.000	16,766,916.77
U S TREASURY NOTE 0.500% 04/30/2027 DD 04/30/20			5,039,000.000	5,046,479.79
U S TREASURY NOTE 0.500% 05/31/2027 DD 05/31/20			10,914,000.000	10,925,084.48
U S TREASURY NOTE 0.500% 06/30/2027 DD 06/30/20			883,000.000	883,724.33
U S TREASURY NOTE 0.625% 03/31/2027 DD 03/31/20			4,928,000.000	4,977,857.52
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			7,379,000.000	7,358,534.79
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,248,202.16
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			6,527,000.000	7,055,788.95
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			895,000.000	953,629.49
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	835,252.03
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,062,534.37
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			5,218,000.000	5,504,786.18
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			1,640,000.000	1,754,415.62
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			700,000.000	751,871.09
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,793,331.67
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,300,749.02
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			9,785,000.000	10,463,834.38
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			2,141,000.000	2,293,880.79
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			15,464,000.000	16,664,876.25
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,196,169.72
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	222,865.43
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			740,000.000	815,242.97
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,105,000.000	1,244,506.25
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			9,457,000.000	10,205,063.45
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			210,000.000	242,353.13
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			660,000.000	773,385.94
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			1,520,000.000	1,633,525.00
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			1,205,000.000	1,299,987.88



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			475,000.000	534,913.08
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	683,248.24
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			375,000.000	444,111.33
U.S. RENAL CARE 6/19 TLB			709,637.500	681,152.65
U.S.I. 11/19 INCREMENTAL TLB			258,700.000	250,724.27
U.S.I. 8/17 INCREMENTAL TLB			636,317.210	602,592.40
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			641,785.915	545,981.78
UBER 6/18 COV-LITE TLB			1,555,000.000	1,477,250.00
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			2,070,000.000	2,085,525.00
UBER TECHNOLOGIES INC 144A 7.500% 11/01/2023 DD 11/07/18			3,980,000.000	4,019,800.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,353,000.000	1,376,677.50
UBS AG REGS 5.125% 05/15/2024			4,800,000.000	5,198,515.20
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			671,000.000	683,829.95
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,875,000.000	3,205,921.09
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18			429,000.000	337,770.79
UBS COMMERCIAL MORTGAGE C10 XA VAR RT 05/15/2051 DD 05/01/18			9,037,899.571	455,023.00
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			13,069,745.889	688,267.19
UBS COMMERCIAL MORTGAGE C8 XA VAR RT 02/15/2051 DD 02/01/18			8,819,102.351	406,303.10
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	957,218.30
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,851,347.74
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	1,223,184.03
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,142,315.59
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,752,443.95
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	398,935.61
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	429,600.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,959.610	243,893.94
UBS-BARCLAYS COMMERCIAL C5 A4 3.185% 03/10/2046 DD 02/01/13			5,783,000.000	5,987,629.14
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,809,616.71
ULTIMATE SOFTWARE 3/19			1,617,065.000	1,563,960.58
ULTIMATE SOFTWARE 6/20 INCREME 0.000% 05/04/2026 DD 06/16/20			538,000.000	530,688.58
UNIFRAX 11/18 (USD) COV-LITE			1,614,277.850	1,329,180.24
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20			50,000.000	57,781.55
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			350,000.000	419,612.23
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			95,379.120	84,704.84
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			685,774.591	641,460.18
UNITED AIRLINES HOLDINGS INC 6.000% 12/01/2020 DD 11/08/13			1,316,000.000	1,306,130.00
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			585,000.000	731,604.73
UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19			310,000.000	341,076.22
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			2,797,000.000	2,705,342.31



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As Of Date : 6/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			761,000.000	764,805.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,142,875.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,618,130.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,673,656.00
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	1,023,750.00
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			981,000.000	1,027,036.81
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			860,000.000	1,075,045.42
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	419,798.08
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20			144,000.000	145,910.88
UNIVAR 11/17 (USD) COV-LITE TLB3			468,368.230	449,928.57
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16			1,575,000.000	1,613,902.50
UNIVERSAL SERVICES 6/19			1,527,325.000	1,481,184.52
UNIVISION 3/17 C5 COV-LITE TL			871,076.550	803,568.12
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			176,000.000	177,619.20
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			705,000.000	673,275.00
UPJOHN INC 144A 1.125% 06/22/2022 DD 06/22/20			1,084,000.000	1,090,516.56
UPJOHN INC 144A 1.650% 06/22/2025 DD 06/22/20			4,114,000.000	4,194,757.82
UPJOHN INC 144A 2.300% 06/22/2027 DD 06/22/20			937,000.000	966,545.45
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			2,855,000.000	3,251,004.57
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,261,000.000	1,370,802.81
US BANCORP 3.375% 02/05/2024 DD 02/04/19			689,000.000	753,075.55
US FOODS 6/16 COV-LITE TLB			1,318,000.000	1,235,862.24
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			645,000.000	656,287.50
US INFRASTRUCTURE 6/17 TLB			209,025.840	198,835.83
US SILICA 4/18 COV-LITE TLB			219,919.540	155,907.56
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			817,000.000	789,426.25
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			628,000.000	602,880.00
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,426,034.48
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			452,000.000	455,955.00
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	8,760.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			780,789.400	564,120.34
VAIL RESORTS INC 144A 6.250% 05/15/2025 DD 05/04/20			241,000.000	252,146.25
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			545,000.000	641,056.25
VALEANT 5/18 TLB			373,020.154	361,971.30
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20			780,000.000	809,270.94
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			1,645,000.000	1,735,929.31
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			3,488,000.000	3,817,651.65

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15			401,000.000	435,444.97
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			662,000.000	652,070.00
VALVOLINE INC 144A 4.375% 08/15/2025 DD 02/15/20			388,000.000	389,940.00
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			1,184,000.000	1,189,920.00
VEEAM SOFTWARE 2/20 TLB			1,012,462.500	974,495.15
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			2,333,000.000	2,489,093.75
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18			3,340,000.000	3,611,776.44
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20			972,813.370	965,162.88
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			1,343,635.350	1,344,106.84
VERICREST OPPORT NPL8 A1A 144A VAR RT 11/25/2049 DD 10/22/19			1,658,015.030	1,656,140.98
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			6,814,000.000	6,856,587.50
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,562,000.000	1,879,902.22
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			360,000.000	470,259.63
VERIZON COMMUNICATIONS INC VAR RT 05/15/2025 DD 05/15/18			3,521,000.000	3,563,885.78
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			2,587,462.050	2,589,087.49
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			3,478,000.000	3,554,590.43
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,583,061.86
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,278,821.46
VERSCEND 8/18 TLB			1,058,538.390	1,020,695.65
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,739,000.000	1,868,294.65
VERTAFORE 5/18 TLB			305,350.000	287,221.37
VERTICAL US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			333,000.000	333,000.00
VERTIV 3/20 COV-LITE TLB			1,588,020.000	1,496,708.85
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			1,477,935.190	1,500,199.10
VIACOMCBS INC 4.200% 05/19/2032 DD 05/19/20			514,000.000	577,937.86
VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17			5,858,000.000	5,992,148.20
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			496,000.000	507,780.00
VIATRIS INC 144A 2.300% 06/22/2027 DD 06/22/20			553,000.000	570,437.17
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	493,500.00
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			820,000.000	770,800.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			3,805,000.000	3,629,018.75
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	692,272.50
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,094,925.00
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14			201,000.000	214,065.00
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20			171,000.000	180,405.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,550,000.000	922,823.50
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,600,000.000	2,550,392.00
VIRGIN MEDIA 10/19 COV-LITE			1,735,000.000	1,653,021.25
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			3,201,000.000	3,129,649.71

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VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			1,995,000.000	2,040,765.30
VIRGINIA ELECTRIC AND POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	757,235.73
VIRTU 3/19 TLB			1,887,465.490	1,836,352.92
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			898,897.880	866,151.03
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			5,571,000.000	5,749,689.99
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			538,000.000	565,627.15
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			10,015,000.000	10,127,668.75
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,502,000.000	1,532,700.88
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,177,000.000	2,234,363.95
VIVID SEATS 6/17 COV-LITE TLB			1,101,241.370	919,536.55
VIZIENT 2/20 TLB			580,650.000	556,338.19
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			5,170,059.659	5,040,244.70
VMC FINANCE 2019-FL FL3 B 144A VAR RT 09/15/2036 DD 10/03/19			1,284,270.652	1,200,793.06
VMC FINANCE 2019-FL FL3 C 144A VAR RT 09/15/2036 DD 10/03/19			1,482,132.613	1,348,740.67
VNU 4/17 COV-LITE TLB4			2,112,461.060	2,033,771.89
VNU 5/20 B5 TLB			768,075.000	759,434.16
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	501,187.50
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19			275,000.000	327,464.83
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			5,036,000.000	5,085,307.48
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			12,310,000.000	12,522,050.83
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			2,233,000.000	2,285,960.28
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			5,191,000.000	5,359,073.94
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20			5,179,000.000	5,446,944.99
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	637,139.80
VOLT LXXXV LLC NPL1 A1A 144A VAR RT 01/25/2050 DD 01/10/20			1,041,280.130	1,034,809.92
VOLT LXXXVII LLC NPL3 A1A 144A VAR RT 02/25/2050 DD 02/04/20			2,236,668.550	2,216,072.41
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	723,732.61
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,706,986.01
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			2,038,609.657	1,121,235.31
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	441,260.43
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			5,784,000.000	6,367,517.74
WALNUT BIDCO PLC 144A 9.125% 08/01/2024 DD 08/02/19			685,000.000	691,384.20
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,046,884.56
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			680,000.000	882,024.86
WALTER INVESTMENT 12/13			4,112,000.000	1,696,200.00
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,023,645.40
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			41,173.350	39,320.55
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			235,102.170	224,522.57
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			786,000.000	882,663.67

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WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	505,498.60
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			114,000.000	115,664.21
WEB.COM 8/18 TL			471,347.030	444,635.79
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			642,000.000	613,110.00
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			3,401,000.000	3,543,195.06
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			335,000.000	365,072.24
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	777,785.57
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			12,266,000.000	12,641,886.91
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			288,000.000	297,782.60
WELLS FARGO & CO VAR RT 06/02/2024 DD 06/02/20			203,000.000	206,209.63
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20			732,000.000	756,312.86
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19			205,000.000	213,404.63
WELLS FARGO & CO VAR RT 10/31/2023 DD 10/31/16			5,275,000.000	5,313,111.88
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,238,971.23
WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			4,005,000.000	4,011,520.98
WELLS FARGO COMMERC C32 D 144A VAR RT 01/15/2059 DD 02/01/16			349,000.000	254,265.04
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,571,955.72
WELLS FARGO COMMERC SOP D 144A VAR RT 01/15/2035 DD 02/14/20			188,000.000	171,046.39
WELLS FARGO COMMERCIAL C30 XA VAR RT 09/15/2058 DD 08/01/15			23,287,437.168	811,490.34
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	916,329.83
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,224,680.66
WELLS FARGO COMMERCIAL C37 XA VAR RT 12/15/2049 DD 12/01/16			7,318,317.079	254,779.90
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,511,484.274	571,734.28
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			18,838,850.484	796,934.24
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	328,022.11
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	387,072.87
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	1,060,908.77
WELLS FARGO COMMERCIAL C55 A5 2.725% 02/15/2053 DD 02/01/20			1,185,000.000	1,280,096.60
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,293,811.46
WELLS FARGO COMMERCIAL LC24 XA VAR RT 10/15/2049 DD 09/01/16			7,004,536.748	468,771.62
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,169,685.00
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,097,900.45
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			1,690,000.000	1,788,862.50
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,587,000.000	1,579,398.27
WEST CORP 10/17 COV-LITE TL			967,315.880	821,783.21
WEST CORP 3/18 INCREMENTAL			213,704.040	178,353.12
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			2,054,000.000	1,920,490.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	726,742.50
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			841,000.000	771,828.87

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

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WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2025 DD 01/13/20			281,000.000	266,247.50
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			323,000.000	310,916.57
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			190,000.000	193,609.52
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			2,191,000.000	2,322,773.86
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2021 DD 09/14/18			8,285,000.000	8,285,000.00
WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL			1,058,875.000	1,020,268.42
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			977,653.800	982,729.00
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			12,514,000.000	12,518,832.91
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			2,766,914.412	2,787,051.74
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	613,407.81
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	768,837.13
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			2,756,279.030	2,774,207.80
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,562,994.97
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,689,000.000	1,704,654.67
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			792,972.476	1,088,284.70
WF ACP LLC			3,640,418.426	3,811,517.47
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,226,649.850	2,005,049.85
WF POST OAK LLC			2,588,856.380	2,334,238.94
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			468,037.379	517,028.61
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			68,119.178	159,868.03
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	132,925.10
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	1,805,665.66
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	624,794.92
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	779,698.07
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	117,670.00
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	243,950.00
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	2,737,281.75
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	476,764.25
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	900,732.17
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,591,227.85
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,292,018.54
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	316,990.81
WHEELABRATOR TECHNOLOGIES 10/14 TLB			2,048,068.520	2,000,962.95
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			603,862.160	483,089.73
WICHITA KS SALES TAX SPL OBLIG 7.550% 12/01/2033 DD 12/12/13			785,000.000	808,181.05
WIDOPENWEST 6/17 TLB			1,980,428.020	1,882,238.40
WILLIAMS COS INC/THE 3.500% 11/15/2030 DD 05/14/20			1,410,000.000	1,478,299.70
WILLIAMS COS INC/THE 4.500% 11/15/2023 DD 11/15/13			817,000.000	895,393.32
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	177,890.96

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WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	101,047.29
WILLIAMS SCOTSMAN INTERNA 144A 7.875% 12/15/2022 DD 11/29/17			944,000.000	981,174.72
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18			255,000.000	263,848.50
WOODSIDE FINANCE LTD 144A 4.600% 05/10/2021 DD 05/10/11			5,200,000.000	5,293,648.93
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	132,934.32
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,837,956.03
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	376,495.73
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,184,236.88
WORLD OMNI AUTO RECEIVABL B A4 0.820% 01/15/2026 DD 06/24/20			955,000.000	956,670.40
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,760,298.50
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			1,515,000.000	1,563,520.30
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19			2,223,000.000	2,266,291.14
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	174,955.39
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	634,031.96
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			381,000.000	384,322.82
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			849,000.000	851,423.98
WORLDSTRIDES / LAKELAND TOURS			1,227,436.170	611,263.21
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20			3,826,000.000	3,366,880.00
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,611,000.000	1,586,835.00
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			1,080,000.000	1,008,922.50
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			213,000.000	206,610.00
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20			1,377,000.000	1,394,942.31
WSA (DELTA) GLENCAR VIII			3,524,333.304	2,273,299.62
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			844,950.000	782,896.88
WYNDHAM DESTINATIONS INC 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	423,200.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	212,850.00
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	178,600.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			949,000.000	868,335.00
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			279,000.000	281,008.80
XEROX CORP VAR RT 03/15/2023 DD 09/11/17			141,000.000	140,788.50
XPLORNET 5/20 COV-LITE TLB			632,000.018	441,982.39
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	107,319.30
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			8,053,000.000	8,063,066.25
YALE UNIVERSITY 0.873% 04/15/2025 DD 06/09/20			2,370,000.000	2,388,283.61
YALE UNIVERSITY 1.482% 04/15/2030 DD 06/09/20			836,000.000	844,992.75
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	8,801,247.36
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			4,475,000.000	4,542,125.00
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			245,000.000	264,293.75
ZAYO 2/20 (USD) COV-LITE TL			1,695,750.000	1,605,739.59



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ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,333,000.000	1,268,429.48
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,489,000.000	1,448,052.50
ZELIS/REDCARD 9/19 COV-LITE TL			791,025.000	774,215.72
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			2,080,000.000	2,135,120.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			3,417,000.000	3,416,589.96
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			382,000.000	379,020.40
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,941,695.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	348,880.74
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,423,000.000	2,453,432.88
ZIMMER BIOMET HOLDINGS INC 3.050% 01/15/2026 DD 03/20/20			1,821,000.000	1,956,683.94
ZIMMER BIOMET HOLDINGS INC 3.550% 04/01/2025 DD 03/19/15			4,000,000.000	4,344,493.92
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			2,993,000.000	2,992,478.65
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	569,198.66
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			703,000.000	640,112.46
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			913,000.000	938,761.55
ZUFFA 4/19 TL			2,286,228.850	2,179,530.54
<b>FUTURES CONTRACTS</b>			<b>1,597.000</b>	<b>655,701.26</b>
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 20			495.000	1,330,146.04
EURO-BTP FUTURE (EUX) EXP SEP 20			16.000	11,964.70
EURO-BUND FUTURE (EUX) EXP SEP 20			-20.000	-11,289.06
S&P500 EMINI FUTURE (CME) EXP SEP 20			-111.000	-353,647.50
US 10YR NOTE FUTURE (CBT) EXP SEP 20			-229.000	-66,372.95
US 10YR ULTRA FUTURE (CBT) EXP SEP 20			-95.000	14,843.75
US 2YR NOTE FUTURE (CBT) EXP SEP 20			2,508.000	254,975.07
US 5YR NOTE FUTURE (CBT) EXP SEP 20			-884.000	-210,403.69
US LONG BOND FUTURE (CBT) EXP SEP 20			-161.000	-341,327.60
US ULTRA BOND (CBT) EXP SEP 20			78.000	26,812.50
<b>NATURAL RESOURCES</b>			<b>96,106,108.240</b>	<b>96,106,108.24</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			33,277,125.480	33,277,125.48
KAYNE ANDERSON ENER FD VII LP			28,822,040.000	28,822,040.00
TAURUS MINING FINANCE FD LLC			34,006,942.760	34,006,942.76
<b>PREFERRED SECURITIES</b>			<b>6,882,921.870</b>	<b>26,034,722.51</b>
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	906,675.00
CIA ENERGETICA DE MINAS GERAIS			2,270,200.000	4,585,218.55
CIA PARANAENSE DE ENERGIA			398,000.000	4,434,625.20
CIT GROUP INC VAR RT 12/31/2049 DD 06/07/17			255,000.000	196,191.90
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,296,000.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PORSCHE AUTOMOBIL HOLDING SE			3,970.000	228,117.60



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STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,276.870	20,749.14	
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			2,925,000.000	2,416,050.00	
VOLKSWAGEN AG			78,855.000	11,951,095.12	
<b>PRIVATE EQUITY</b>			<b>2,993,091,209.334</b>	<b>3,011,498,804.01</b>	
ADAMS STREET SPC II A1			17,391,149.000	17,391,149.00	
ADAMS STREET SPC II B1			17,391,150.000	17,391,150.00	
AMERRA AGRI FUND II			34,496,490.810	34,496,490.81	
AMERRA-KRS AGRI HOLDING CO LP			75,708,735.080	75,708,735.08	
ARBOR INVESTMENTS II LP			77,962.920	77,962.92	
ARCANO FUND LP			25,904,045.960	25,904,045.96	
ARES SPECIAL SIT IV LP			33,280,329.360	33,280,329.36	
BARINGS RE EUR VAL ADD I SCSP			61,409,263.190	68,971,813.95	
BAY HILLS EMERGING PARTNERS I LP			9,914,501.000	9,914,501.00	
BAY HILLS EMERGING PARTNERS II LP			89,802,930.000	89,802,930.00	
BAY HILLS EMERGING PARTNERS III LP			106,741,074.180	106,741,074.18	
BAY HILLS EMERGING PTNRS II-B LP			71,773,154.350	71,773,154.35	
BDCM OPPORTUNITY FD IV LP			62,255,710.000	62,255,710.00	
BLACKSTONE CAP PARTNERS VI LP			49,115,554.860	49,115,554.86	
BLACKSTONE CAPITAL V LP			2,729,776.510	2,729,776.51	
BSP COINVEST VEHICLE K LP			18,430,299.000	18,430,299.00	
BSP PRIVATE CREDIT FUND			107,833,314.000	107,833,314.00	
CERBERUS KRS LEVERED LOAN OPP			174,435,240.000	174,435,240.00	
CM GROWTH CAPITAL PARTNERS LP			9,049,545.000	9,049,545.00	
COLUMBIA CAP EQUITY PTRS IV			3,692,864.000	3,692,864.00	
CRESTVIEW CAPITAL PARTNERS II LP			25,383,542.000	25,383,542.00	
CRESTVIEW PARTNERS III LP			31,814,888.000	31,814,888.00	
CS ADJ INVEST PTNS PARALLEL LP			67,973,605.530	67,973,605.53	
CVC CAPITAL PARTNERS VI LP			37,215,748.040	41,798,867.41	
DAG VENTURE II			2,306,376.470	2,306,376.47	
DAG VENTURES III LP			2,936,137.390	2,936,137.39	
DAG VENTURES IV LP			53,898,030.640	53,898,030.64	
DAG VENTURES V LP			10,916,198.210	10,916,198.21	
DANIEL BOONE LLC			138,891,797.890	138,891,797.89	
DCM VI LP			12,131,358.000	12,131,358.00	
ESSEX WOODLANDS HEALTH VENT FD VIII LP			11,619,183.000	11,619,183.00	
GREEN EQUITY INVESTORS V LP			33,408,852.000	33,408,852.00	
GREEN EQUITY INVESTORS VI LP			60,266,148.420	60,266,148.42	
GREEN EQUITY INVESTORS VII LP			47,574,660.510	47,574,660.51	
H&F SPOCK 1 LP			8,166,279.000	8,166,279.00	

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HARVEST PARTNERS V LP			145,875.000	145,875.00
HARVEST PARTNERS VI LP			15,847,548.000	15,847,548.00
HARVEST PARTNERS VII LP			36,139,018.000	36,139,018.00
HELLMAN & FRIEDMAN VI L P			1,023,603.000	1,023,603.00
HIG BIOVENTURES II			29,245,124.340	29,245,124.34
HIG CAPITAL PARTNERS V L P			19,671,415.220	19,671,415.22
HIG VENTURE PARTNERS II LP			6,319,945.630	6,319,945.63
HORSLEY BRIDGE INTERNATIONAL V			89,971,448.000	89,971,448.00
INSTITUTIONAL VENTURE PARTNERS XII LP			6,151,827.000	6,151,827.00
JW CHILDS EQUITY PTNRS III LP			22,974.000	22,974.00
KEYHAVEN CAPITAL PARTNERS III GP LP			18,059,312.050	20,283,316.33
KEYHAVEN CAPITAL PARTNERS IV			7,869,838.990	8,839,009.66
KEYHAVEN IV CO-INVEST LP			7,716,575.090	8,666,871.31
LEVINE LEICHTMAN CAP PTNRS VI LP			25,211,949.040	25,211,949.04
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			61,027,635.610	61,027,635.61
MARATHON BLUEGRASS LP			484,493,144.750	484,493,144.75
MATLIN PATTERSON GLOB PTRS III			6,391,904.500	6,391,904.50
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,632,657.000	1,632,657.00
MERIT MEZZANINE FUND IV LP			217,949.340	217,949.34
MESA WEST CORE LENDING FUND LP			99,512,479.400	99,512,479.40
MHR INSTITUTIONAL PARTNERS III			952,570.000	952,570.00
MILL ROAD CAPITAL I LP			7,332,224.084	7,332,224.08
NEW MOUNTAIN PARTNERS II LP			467,520.000	467,520.00
NEW MOUNTAIN PTNRS III LP			26,492,675.000	26,492,675.00
NEW MOUNTAIN PTNRS IV LP			38,051,724.000	38,051,724.00
NEWPORT COLONELS LLC			9,005.040	9,005.04
OAK HILL CAP PT II			950,718.480	950,718.48
OAK HILL III			7,379,623.250	7,379,623.25
OBERLAND CAP HEALTHCARE LP			11,046,488.000	11,046,488.00
OCM OPP FUND VIIB (CAYMAN) LTD			16,655.300	16,655.30
RIVERSIDE CAPITAL APPREC FUND VI LP			26,883,723.000	26,883,723.00
SECONDARY OPP FUND III LP			69,038,336.740	69,038,336.74
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			36,616,067.010	36,616,067.01
SUN CAPITAL PARTNERS IV LP			221,658.000	221,658.00
TCV VI LP			339,392.120	339,392.12
TPF II LP			860,556.000	860,556.00
TRITON FUND IV LP			17,202,219.930	19,320,673.31
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			6,720,179.250	6,720,179.25
VANTAGEPOINT VENTURE PART IV-Q			2,459,012.000	2,459,012.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VISTA EQUITY PARTNERS FUND III			3,980,339.000	3,980,339.00	
VISTA EQUITY PARTNERS FUND IV LP			28,917,719.000	28,917,719.00	
VISTA EQUITY PTNRS FD VI LP			57,971,924.000	57,971,924.00	
WARBURG PINCUS PE IX LP			2,301,491.000	2,301,491.00	
WARBURG PINCUS PRIVATE EQUITY X LP			6,188,652.670	6,188,652.67	
WAYZATA OPPORTUNITIES FUND II			1,015,186.000	1,015,186.00	
WAYZATA OPPORTUNITIES FUND III			8,165,053.000	8,165,053.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			198,902,379.180	198,902,379.18	
<b>REAL ESTATE</b>			<b>957,588,577.890</b>	<b>960,419,480.02</b>	
DIVCOWEST FUND IV REIT LLC			4,051,722.000	4,051,722.00	
FUNDAMENTAL PARTNERS III			84,807,838.000	84,807,838.00	
GREENFIELD ACQUI PTNRS VI LP			781,153.000	781,153.00	
GREENFIELD ACQUI RTNRS VII LP			27,216,748.000	27,216,748.00	
H/2 CREDIT PARTNERS LP			95,530,871.750	95,530,871.75	
HARRISON STREET CORE PROPERTY FUND LP			123,674,840.000	123,674,840.00	
IFM US INFRA DEBT FUND			64,416,725.460	64,416,725.46	
LUBERT-ADLER RE FD VII LP			38,772,574.670	38,772,574.67	
LUBERT-ADLER RE FUND VII-B LP			45,392,002.840	45,392,002.84	
MESA WEST FUND IV			30,843,970.900	30,843,970.90	
MIDDLEGROUND PARTNERS I LP			24,750,362.000	24,750,362.00	
PATRON CAPITAL V LP			22,987,431.000	25,818,333.13	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			207,805,333.100	207,805,333.10	
RUBENSTEIN PROPERTIES FUND II LP			24,536,045.450	24,536,045.45	
STOCKBRIDGE FUND LP			129,339,971.720	129,339,971.72	
WALTON STREET RE FD VII-Q LP			12,844,959.000	12,844,959.00	
WALTON STREET REAL ESTATE FUND VI LP			12,536,029.000	12,536,029.00	