

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			174,412,264,961.6..	17,434,407,485.59
ALTERNATIVE INVESTMENTS			688,254,023.070	688,254,023.07
ANCHORAGE CAPITAL			38,084,653.620	38,084,653.62
BLACKROCK GAO			40,766,438.010	40,766,438.01
BLACKSTONE STRAT OPP			10,625,284.840	10,625,284.84
COATUE QUAL PARTNERS			28,605,902.180	28,605,902.18
CREDIT SUISSE			42,294,281.440	42,294,281.44
DAVIDSON-KEMPNER LP			66,937,218.110	66,937,218.11
DSAM FUND LP			820,313.840	820,313.84
GLENVIEW INSTITUTION			530,802.350	530,802.35
GOTHAM NEUTRAL STRATEGIES			18,581,505.060	18,581,505.06
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			30,897,413.300	30,897,413.30
H2O ALPHA-10 FUND			22,809,618.830	22,809,618.83
HBK FUND II LP			63,965,279.000	63,965,279.00
KARYA FUND LLC			23,881,061.000	23,881,061.00
KNIGHTHEAD DOMESTIC FUND L P			9,098,500.370	9,098,500.37
LIBREMAX PARTNERS LP			265,844.150	265,844.15
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			19,855,586.480	19,855,586.48
MAGNETAR MTP			41,658,588.200	41,658,588.20
MAGNETAR MTP EOF II			31,424,555.180	31,424,555.18
MYRIAD OPPORTUNITIES			67,226,661.310	67,226,661.31
PERSHING SQUAREÉÉÉÉ			2,223,417.550	2,223,417.55
PINE RIVER FUND LTD			1,848,474.840	1,848,474.84
PRUDENTIAL FUND I			22,618,069.690	22,618,069.69
SCOPIA VII			548,095.880	548,095.88
SENATOR GLOBAL OPPORTUNITY FUND LP			22,610,933.530	22,610,933.53
SRS PARTNERS USÉÉÉÉ			10,910,794.380	10,910,794.38
SYSTEMATICA BLUEMATRIX			17,865,587.290	17,865,587.29
TIDE POINT PARTNERS			23,335,552.000	23,335,552.00
TOURBILLON GLOBAL EQ			21,534,792.200	21,534,792.20
TRICADIA SELECTÉÉÉÉ			6,428,798.440	6,428,798.44
CASH & CASH EQUIVALENTS			629,179,591.060	629,018,487.16
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY REV REPO 1.330% 01/12/2018 DD 11/13/17			75,265,000.000	75,265,000.00
CANTOR REPO A TRI REPO 1.350% 01/02/2018 DD 12/28/17			290,700,000.000	290,700,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			146,979,588.060	146,979,588.06
INSTITUTIONAL SEC DISC 01/02/2018			21,000,000.000	20,988,800.00
INSTITUTIONAL SEC DISC 01/08/2018			83,500,000.000	83,387,483.75
SECURITIES LENDING POOL			0.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BILL 0.000% 01/11/2018 DD 07/13/17			1,870,000.000	1,864,942.17
U S TREASURY BILL 0.000% 01/25/2018 DD 07/27/17			1,440,000.000	1,436,028.76
U S TREASURY BILL 0.000% 02/01/2018 DD 02/02/17			885,000.000	880,580.91
U S TREASURY BILL 0.000% 02/22/2018 DD 08/24/17			7,540,000.000	7,516,060.51
CONVERTIBLE OR EXCHANGEABLE SECURITIES			7,011,847.000	17,020,971.36
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			16,945.000	626,700.65
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	2,506,634.38
ASHFORD HOSPITALITY PRIME INC PFD 5.500% CUMULATIVE			37,079.000	741,209.21
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,754,312.36
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	5,161.82
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,630,000.000	1,865,656.25
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,475.000	2,802,987.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			1,159.000	31,202.48
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,352.000	492,021.20
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			15,404.000	410,593.62
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,819.000	247,425.78
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			1,092,000.000	1,092,000.00
ON SEMICONDUCTOR CORP 144A 1.625% 10/15/2023 DD 03/31/17			405,000.000	498,909.38
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			42,967.000	2,477,477.22
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			4,985.000	134,644.85
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	700,000.00
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			484.000	634,035.16
CONVERTIBLE SECURITIES			482,348.000	25,636,892.05
ALLERGAN PLC PFD 5.500% NON-CUMULATIVE			922.000	538,793.76
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	1,061,865.94
ANADARKO PETROLEUM CORP PFD 7.500%			19,391.000	672,092.06
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,320.000	2,456,084.40
BLACK HILLS CORP PFD 7.750%			4,343.000	286,898.58
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			101,612.000	5,250,292.04
DTE ENERGY CO PFD 6.500% CUMULATIVE			44,609.000	2,407,101.64
HESS CORP PFD 8.000%			14,850.000	859,518.00
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			100,311.000	3,769,687.38
NEXTERA ENERGY INC PFD 6.123%			102,990.000	5,788,038.00
NEXTERA ENERGY INC PFD 6.371%			31,120.000	2,169,064.00
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	377,456.25
EQUITY			474,686,664.044	8,601,364,290.05
1-800-FLOWERS.COM INC			3,855.000	41,248.50
180 DEGREE CAPITAL CORP			1,793.000	3,532.21
1ST SOURCE CORP			3,333.000	164,816.85

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3D SYSTEMS CORP			14,200.000	122,688.00
3M CO			55,899.000	13,156,947.63
4LICENSING CORP			1,848.000	3.70
8X8 INC			13,097.000	184,667.70
A SCHULMAN INC			5,110.000	190,347.50
A-MARK PRECIOUS METALS INC			3,815.000	56,118.65
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			8,629.000	77,661.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			17,316.000	635,497.20
AAR CORP			4,614.000	181,284.06
AARON'S INC			8,979.000	357,813.15
ABAXIS INC			2,994.000	148,262.88
ABB LTD			505,880.000	13,559,349.00
ABBOTT LABORATORIES			242,608.000	13,845,638.56
ABBVIE INC			145,387.000	14,060,376.77
ABEONA THERAPEUTICS INC			4,204.000	66,633.40
ABERCROMBIE & FITCH CO			10,351.000	180,417.93
ABERTIS INFRAESTRUCTURAS SA			85,019.000	1,893,784.62
ABLE LABRATORIES INC COM NEW			2,800.000	0.14
ABM INDUSTRIES INC			9,569.000	360,942.68
ABN AMRO GROUP NV			102,707.000	3,317,592.21
ABRAXAS PETROLEUM CORP			907.000	2,231.22
ACACIA RESEARCH CORP			6,694.000	27,110.70
ACADIA PHARMACEUTICALS INC			5,273.000	158,770.03
ACADIA REALTY TRUST			12,366.000	338,333.76
ACCELERATE DIAGNOSTICS INC			3,225.000	84,495.00
ACCENTURE PLC			134,148.000	20,536,717.32
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	26.64
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			16,732.000	204,130.40
ACCOM INC			306.000	0.61
ACCURAY INC			12,985.000	55,835.50
ACETO CORP			4,461.000	46,082.13
ACHIEVE LIFE SCIENCES INC			370.000	499.50
ACHILLION PHARMACEUTICALS INC			15,420.000	44,409.60
ACI WORLDWIDE INC			17,317.000	392,576.39
ACLARIS THERAPEUTICS INC			2,729.000	67,297.14

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ACMAT CORP			2,100.000	42,147.00
ACME UNITED CORP			238.000	5,493.04
ACORDA THERAPEUTICS INC			8,089.000	173,509.05
ACORN ENERGY INC			2,343.000	538.89
ACTIVISION BLIZZARD INC			73,393.000	4,647,244.76
ACTUA CORP			8,061.000	125,751.60
ACTUANT CORP			9,305.000	235,416.50
ACUITY BRANDS INC			3,718.000	654,368.00
ACURA PHARMACEUTICALS INC			1,951.000	787.94
ACXIOM CORP			12,847.000	354,063.32
ADAMAS PHARMACEUTICALS INC			6,252.000	211,880.28
ADAMIS PHARMACEUTICALS CORP			24.000	105.60
ADAMS RESOURCES & ENERGY INC			3,605.000	156,817.50
ADDUS HOMECARE CORP			5,145.000	179,046.00
ADIDAS AG			74,710.000	14,995,322.02
ADOBE SYSTEMS INC			60,192.000	10,548,046.08
ADTALEM GLOBAL EDUCATION INC			8,548.000	359,443.40
ADTRAN INC			8,538.000	165,210.30
ADVANCE AUTO PARTS INC			75,723.000	7,548,825.87
ADVANCED DRAINAGE SYSTEMS INC			4,284.000	102,173.40
ADVANCED EMISSIONS SOLUTIONS I			3,448.000	33,307.68
ADVANCED ENERGY INDUSTRIES INC			6,293.000	424,651.64
ADVANCED MICRO DEVICES INC			104,989.000	1,079,286.92
ADVANSOURCE BIOMATERIALS CORP			2,778.000	125.01
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			9,156.000	25,911.48
AEGION CORP			4,435.000	112,782.05
AEHR TEST SYSTEMS			2,184.000	5,918.64
AEOLUS PHARMACEUTICALS INC			328.000	14.43
AEON FINANCIAL SERVICE CO LTD			397,500.000	9,259,121.36
AERIE PHARMACEUTICALS INC			3,658.000	218,565.50
AEROJET ROCKETDYNE HOLDINGS IN			9,409.000	293,560.80
AEROVIRONMENT INC			2,130.000	119,620.80
AES CORP/VA			58,262.000	630,977.46
AETNA INC			47,053.000	8,487,890.67
AEW UK REIT PLC			33,039.000	44,470.04
AFFILIATED MANAGERS GROUP INC			8,522.000	1,749,140.50
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	2.42
AFFYMAX INC			1,106.000	29.39

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AFLAC INC			43,843.000	3,848,538.54
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	14,651.78
AG MORTGAGE INVESTMENT TRUST I			4,428.000	84,176.28
AG&E HOLDINGS INC			2,275.000	360.36
AGENUS INC			16,467.000	53,682.42
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			43,031.000	2,881,786.07
AGILYSYS INC			4,700.000	57,716.00
AGIOS PHARMACEUTICALS INC			6,120.000	349,880.40
AGREE REALTY CORP			3,067.000	157,766.48
AGROFRESH SOLUTIONS INC			22,658.000	167,669.20
AGUAS ANDINAS SA			379,170.000	251,185.15
AH BELO CORP			1,718.000	8,246.40
AIA GROUP LTD			1,936,000.000	16,506,261.75
AIMMUNE THERAPEUTICS INC			3,755.000	142,014.10
AIR PRODUCTS & CHEMICALS INC			21,367.000	3,505,897.36
AIR TRANSPORT SERVICES GROUP I			6,570.000	152,029.80
AIRCASTLE LTD			41,391.000	968,135.49
AK STEEL HOLDING CORP			49,253.000	278,771.98
AKAMAI TECHNOLOGIES INC			27,101.000	1,762,649.04
AKORN INC			11,239.000	362,232.97
AKSA AKRILIK KIMYA SANAYII AS			104,213.000	353,185.21
AKSYS LTD			9,696.000	0.10
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	91.90
ALAMO GROUP INC			1,590.000	179,463.30
ALARM.COM HOLDINGS INC			3,256.000	122,914.00
ALASKA AIR GROUP INC			17,133.000	1,259,446.83
ALASKA COMMUNICATIONS SYSTEMS			3,790.000	10,157.20
ALBANY INTERNATIONAL CORP			4,551.000	279,658.95
ALBEMARLE CORP			16,535.000	2,114,661.15
ALBIREO PHARMA INC			90.000	2,304.00
ALCOA CORP			106,735.000	5,749,814.45
ALDER BIOPHARMACEUTICALS INC			1,300.000	14,885.00
ALEXANDER & BALDWIN INC			5,343.000	148,214.82
ALEXANDER'S INC			823.000	325,784.55
ALEXANDRIA REAL ESTATE EQUITIE			26,468.000	3,456,456.12
ALEXION PHARMACEUTICALS INC			19,710.000	2,357,118.90
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			100,130.000	17,265,415.90

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ALICO INC			1,094.000	32,273.00
ALIGN TECHNOLOGY INC			2,749.000	610,800.31
ALJ REGIONAL HOLDINGS INC			593.000	1,856.09
ALKERMES PLC			190,000.000	10,398,700.00
ALLEGHANY CORP			1,970.000	1,174,297.30
ALLEGHENY TECHNOLOGIES INC			14,844.000	358,334.16
ALLEGIANCE BANCSHARES INC			2,060.000	77,559.00
ALLEGIANTRAVEL CO			2,364.000	365,829.00
ALLEGION PLC			8,379.000	666,633.24
ALLERGAN PLC			33,449.000	5,471,587.42
ALLETE INC			8,162.000	606,926.32
ALLIANCE DATA SYSTEMS CORP			19,129.000	4,848,818.92
ALLIANCE ONE INTERNATIONAL INC			1,848.000	24,486.00
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			68,807.000	2,931,866.27
ALLIANZ SE			49,200.000	11,313,697.44
ALLIED HEALTHCARE PRODUCTS INC			113.000	240.69
ALLIED MOTION TECHNOLOGIES INC			3,155.000	104,398.95
ALLIN CORP			7.000	35.00
ALLSCRIPTS HEALTHCARE SOLUTION			347,378.000	5,054,349.90
ALLSTATE CORP/THE			47,406.000	4,963,882.26
ALLY FINANCIAL INC			59,773.000	1,742,980.68
ALMOST FAMILY INC			4,380.000	242,433.00
ALPHA & OMEGA SEMICONDUCTOR LT			3,100.000	50,716.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	42.85
ALPHABET INC-CL A			31,951.000	33,657,183.40
ALPHABET INC-CL C			33,615.000	35,174,736.00
ALPHATEC HOLDINGS INC			248.000	659.68
ALPINE GROUP INC/DE			5,287.000	185.05
ALTIGEN COMMUNICATIONS INC			1,737.000	781.65
ALTIMMUNE INC			50.000	99.50
ALTISOURCE ASSET MANAGEMENT CO			349.000	28,164.30
ALTISOURCE PORTFOLIO SOLUTIONS			2,555.000	71,540.00
ALTISOURCE RESIDENTIAL CORP			732.000	8,681.52
ALTRA INDUSTRIAL MOTION CORP			3,003.000	151,351.20
ALTRIA GROUP INC			176,340.000	12,592,439.40
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	99.90
AMAG PHARMACEUTICALS INC			6,347.000	84,097.75

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AMAZON.COM INC			42,897.000	50,166,754.59
AMB FINANCIAL CORP			627.000	5,580.30
AMBAC FINANCIAL GROUP INC			6,088.000	97,286.24
AMBARELLA INC			5,387.000	316,486.25
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,990.000	30,049.00
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			17,391.000	1,138,762.68
AMEDISYS INC			5,558.000	292,962.18
AMEN PROPERTIES INC			13.000	6,318.00
AMEREN CORP			56,844.000	3,353,227.56
AMERICA'S CAR-MART INC/TX			2,786.000	124,394.90
AMERICAN AIRLINES GROUP INC			37,572.000	1,954,871.16
AMERICAN ASSETS TRUST INC			4,822.000	184,393.28
AMERICAN AXLE & MANUFACTURING			9,639.000	164,152.17
AMERICAN BILTRITE INC			15.000	7,200.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.79
AMERICAN EAGLE OUTFITTERS INC			30,604.000	575,355.20
AMERICAN ELECTRIC POWER CO INC			66,876.000	4,920,067.32
AMERICAN EQUITY INVESTMENT LIF			10,490.000	322,357.70
AMERICAN EXPRESS CO			76,889.000	7,635,846.59
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOTEL INCOME PPTYS LP UNIT			146,261.000	1,090,289.11
AMERICAN INTERNATIONAL GROUP I			97,453.000	5,806,249.74
AMERICAN INTERNATIONAL GROUP INC			138,791.000	558.35
AMERICAN LOCKER GROUP INC			669.000	4.35
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			1,041.000	39,870.30
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS CORP			7,474.000	95,966.16
AMERICAN PUBLIC EDUCATION INC			1,743.000	43,662.15
AMERICAN RAILCAR INDUSTRIES IN			2,410.000	100,352.40
AMERICAN REALTY INVESTORS INC			733.000	8,905.95
AMERICAN RENAL ASSOCIATES HOLD			4,096.000	71,270.40
AMERICAN SHARED HOSPITAL SERVI			782.000	1,994.10
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			7,410.000	86,178.30
AMERICAN STATES WATER CO			5,928.000	343,290.48

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AMERICAN SUPERCONDUCTOR CORP			724.000	2,628.12
AMERICAN TOWER CORP			66,829.000	9,534,493.43
AMERICAN VANGUARD CORP			3,003.000	59,008.95
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			37,931.000	3,470,307.19
AMERICAN WOODMARK CORP			2,993.000	389,838.25
AMERIGAS PARTNERS LP			21,690.000	1,002,728.70
AMERIPRISE FINANCIAL INC			16,980.000	2,877,600.60
AMERIS BANCORP			4,659.000	224,563.80
AMERISAFE INC			2,599.000	160,098.40
AMERISERV FINANCIAL INC			4,077.000	16,919.55
AMERISOURCEBERGEN CORP			14,238.000	1,307,333.16
AMES NATIONAL CORP			548.000	15,261.80
AMETEK INC			101,847.000	7,380,852.09
AMGEN INC			71,523.000	12,437,849.70
AMICUS THERAPEUTICS INC			3,539.000	50,926.21
AMISTAR CORP			962.000	5.77
AMKOR TECHNOLOGY INC			19,990.000	200,899.50
AMN HEALTHCARE SERVICES INC			7,669.000	377,698.25
AMPAL-AMERICAN ISRAEL CORP			271.000	2.71
AMPCO-PITTSBURGH CORP			1,316.000	16,318.40
AMPHASTAR PHARMACEUTICALS INC			5,903.000	113,573.72
AMPHENOL CORP			39,618.000	3,478,460.40
AMPLIPHI BIOSCIENCES CORP			2.000	2.02
AMREP CORP			1,062.000	7,434.00
AMTECH SYSTEMS INC			1,648.000	16,595.36
AMTRUST FINANCIAL SERVICES INC			12,000.000	120,840.00
ANACOMP INC			3.000	3.33
ANADARKO PETROLEUM CORP			48,273.000	2,589,363.72
ANALOG DEVICES INC			35,676.000	3,176,234.28
ANALOGIC CORP			2,053.000	171,938.75
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR			49,268.000	5,633,303.12
ANDEAVOR LOGISTICS LP			96,452.000	4,455,117.88
ANDERSONS INC/THE			4,652.000	144,909.80
ANDREA ELECTRONICS CORP			4,974.000	228.80
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

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANGIODYNAMICS INC			5,392.000	89,668.96
ANHEUSER-BUSCH INBEV SA/NV			80,694.000	9,024,050.69
ANI PHARMACEUTICALS INC			2,094.000	134,958.30
ANIKA THERAPEUTICS INC			2,641.000	142,376.31
ANNALY CAPITAL MANAGEMENT INC			268,967.000	3,198,017.63
ANSYS INC			17,151.000	2,531,316.09
ANTERO MIDSTREAM GP LP			35,703.000	704,063.16
ANTERO MIDSTREAM PARTNERS LP			92,753.000	2,693,547.12
ANTHEM INC			37,212.000	8,373,072.12
ANTHERA PHARMACEUTICALS INC			525.000	866.25
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			21,588.000	117,438.72
AO SMITH CORP			12,864.000	788,305.92
AON PLC			99,298.000	13,305,932.00
AP MOLLER - MAERSK A/S			4,940.000	8,636,475.05
AP THAILAND PCL			28,312,700.000	7,949,101.11
APA GROUP			11,538.000	75,173.64
APACHE CORP			33,607.000	1,418,887.54
APARTMENT INVESTMENT & MANAGEM			13,853.000	605,514.63
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			5,436.000	248,588.28
APOLLO COMMERCIAL REAL ESTATE			15,204.000	280,513.80
APOLLO INVESTMENT CORP			31,057.000	175,782.62
APOLLO MEDICAL HOLDINGS INC			356.000	8,544.00
APOLLO TYRES LTD			2,087,800.000	8,774,467.86
APPFOLIO INC			1,800.000	74,700.00
APPLE INC			540,152.000	91,409,922.96
APPLIED ENERGETICS INC			7,099.000	408.19
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,557.000	446,531.70
APPLIED MATERIALS INC			99,418.000	5,082,248.16
APPLIED OPTOELECTRONICS INC			2,179.000	82,409.78
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,122.000	12,201.12
APTEVO THERAPEUTICS INC			4,247.000	18,007.28
APTIV PLC			163,617.000	13,879,630.11
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			4,474.000	52,614.24

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARADIGM CORP			102.000	685.44
ARALEZ PHARMACEUTICALS INC			7,743.000	10,995.06
ARAMARK			150,345.000	6,425,745.30
ARBOR REALTY TRUST INC			3,455.000	29,851.20
ARC DOCUMENT SOLUTIONS INC			5,336.000	13,606.80
ARCA BIOPHARMA INC			3.000	4.13
ARCBEST CORP			3,745.000	133,883.75
ARCELORMITTAL			176,136.000	5,734,933.91
ARCH CAPITAL GROUP LTD			30,102.000	2,732,358.54
ARCH COAL INC			39,730.000	3,701,246.80
ARCHER-DANIELS-MIDLAND CO			49,339.000	1,977,507.12
ARCHROCK INC			7,856.000	82,488.00
ARCONIC INC			63,257.000	1,723,753.25
ARDELYX INC			4,098.000	27,046.80
ARDMORE SHIPPING CORP			3,100.000	24,800.00
ARENA PHARMACEUTICALS INC			3,143.000	106,767.71
ARES COMMERCIAL REAL ESTATE CO			20,065.000	258,838.50
ARGAN INC			871.000	39,195.00
ARGO GROUP INTERNATIONAL HOLDI			7,442.000	458,799.30
ARK RESTAURANTS CORP			1,040.000	28,100.80
ARLINGTON ASSET INVESTMENT COR			876.000	10,319.28
ARMADA HOFFLER PROPERTIES INC			11,436.000	177,601.08
ARMOUR RESIDENTIAL REIT INC			5,966.000	153,445.52
ARMSTRONG WORLD INDUSTRIES INC			115,873.000	7,016,110.15
ARO LIQUIDATION INC			8,809.000	51.09
AROTECH CORP			440.000	1,562.00
ARQULE INC			3,373.000	5,565.45
ARRAY BIOPHARMA INC			10,250.000	131,200.00
ARROW FINANCIAL CORP			3,718.000	126,226.10
ARROW RESOURCES DEVELOPMENT IN			2,800.000	6.16
ARROWHEAD PHARMACEUTICALS INC			8,398.000	30,904.64
ARTESIAN RESOURCES CORP			4,494.000	173,288.64
ARTHUR J GALLAGHER & CO			42,186.000	2,669,530.08
ARTISAN PARTNERS ASSET MANAGEM			4,583.000	181,028.50
ASB FINANCIAL CORP			1,237.000	23,379.30
ASBURY AUTOMOTIVE GROUP INC			123,673.000	7,915,072.00
ASCENA RETAIL GROUP INC			23,385.000	54,954.75
ASCENDAS REAL ESTATE INVESTMEN			164,238.000	334,276.68
ASCENT CAPITAL GROUP INC			4,579.000	52,612.71

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			5,238.000	50,965.74
ASHFORD HOSPITALITY TRUST INC			10,817.000	72,798.41
ASHFORD INC			128.000	11,904.00
ASHTREAD GROUP PLC			672,318.000	18,116,805.24
ASPEN INSURANCE HOLDINGS LTD			8,336.000	338,441.60
ASPEN TECHNOLOGY INC			13,591.000	899,724.20
ASSA ABLOY AB			433,889.000	9,030,190.64
ASSEMBLY BIOSCIENCES INC			6,703.000	303,310.75
ASSICURAZIONI GENERALI SPA			423,200.000	7,724,314.12
ASSOCIATED CAPITAL GROUP INC			2,803.000	95,582.30
ASSURANT INC			4,747.000	478,687.48
ASTA FUNDING INC			168.000	1,243.20
ASTEA INTERNATIONAL INC			1,675.000	4,773.75
ASTEC INDUSTRIES INC			2,975.000	174,037.50
ASTELLAS PHARMA INC			621,400.000	7,926,780.46
ASTERIAS BIOTHERAPEUTICS INC			352.000	792.00
ASTRONICS CORP			7,549.000	312,341.95
ASTRONOVA INC			1,132.000	15,848.00
ASTROTECH CORP			96.000	321.60
ASURE SOFTWARE INC			1,533.000	21,645.96
AT&T INC			575,363.000	22,370,113.44
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,442.000	62,300.20
ATHENE HOLDING LTD			80,265.000	4,150,503.15
ATHENEX INC			1,850.000	29,415.00
ATLANTIC AMERICAN CORP			8,565.000	28,264.50
ATLANTIC COAST FINANCIAL CORP			139.000	1,310.77
ATLANTICA YIELD PLC			6,619.000	140,388.99
ATLANTICUS HOLDINGS CORP			1,628.000	3,907.20
ATLANTIS PLASTICS INC			1,094.000	0.01
ATLAS AIR WORLDWIDE HOLDINGS I			37,432.000	2,195,386.80
ATN INTERNATIONAL INC			1,850.000	102,231.00
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			6,254.000	114,072.96
ATRION CORP			675.000	425,655.00
ATRIUM EUROPEAN REAL ESTATE LT			72,709.000	362,332.21
ATRM HOLDINGS INC			180.000	185.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AURIZON HOLDINGS LTD			235,284.000	912,775.81	
AUSNET SERVICES			1,123,113.000	1,585,589.32	
AUTODESK INC			21,982.000	2,304,373.06	
AUTOLIV INC			11,034.000	1,402,200.72	
AUTOMATIC DATA PROCESSING INC			45,641.000	5,348,668.79	
AUTOMOTIVE PROPERTIES REIT TR UNIT			39,415.000	343,204.16	
AUTOWEB INC			974.000	8,775.74	
AUTOZONE INC			3,382.000	2,405,853.34	
AV HOMES INC			2,846.000	47,385.90	
AVADO BRANDS INC COM			40,600.000	0.00	
AVALONBAY COMMUNITIES INC			15,954.000	2,846,353.14	
AVAX TECHNOLOGIES INC			1,969.000	3.35	
AVERY DENNISON CORP			24,863.000	2,855,764.18	
AVEXIS INC			784.000	86,765.28	
AVIAT NETWORKS INC			1,149.000	17,430.33	
AVID TECHNOLOGY INC			4,299.000	23,171.61	
AVINCI MEDIA CORP			4,781.000	0.00	
AVIRAGEN THERAPEUTICS INC			1,127.000	638.22	
AVIS BUDGET GROUP INC			8,000.000	351,040.00	
AVISTA CORP			11,228.000	578,129.72	
AVIVA PLC			1,404,700.000	9,624,553.14	
AVX CORP			7,926.000	137,119.80	
AWARE INC/MA			5,095.000	22,927.50	
AXCELIS TECHNOLOGIES INC			4,918.000	141,146.60	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXIS CAPITAL HOLDINGS LTD			108,515.000	5,453,963.90	
AXOGEN INC			1,730.000	48,959.00	
AXON ENTERPRISE INC			6,830.000	180,995.00	
AXT INC			5,371.000	46,727.70	
AZIMUT HOLDING SPA			660,000.000	12,656,672.16	
AZZ INC			4,588.000	234,446.80	
B&G FOODS INC			7,526.000	264,538.90	
B&M EUROPEAN VALUE RETAIL SA			2,060,680.000	11,808,209.51	
B. RILEY FINANCIAL INC			1,808.000	32,724.80	
BABCOCK & WILCOX ENTERPRISES I			8,339.000	47,365.52	
BADGER METER INC			7,779.000	371,836.20	
BADGER PAPER MILLS INC			2,800.000	28.00	
BAE SYSTEMS PLC			1,230,900.000	9,541,022.86	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAKER HUGHES A GE CO			47,447.000	1,501,223.08
BALCHEM CORP			4,749.000	382,769.40
BALDWIN & LYONS INC			2,991.000	71,634.45
BALL CORP			55,353.000	2,095,111.05
BALLANTYNE STRONG INC			920.000	4,278.00
BANCA MEDIOLANUM SPA			741,280.000	6,422,280.91
BANCFIRST CORP			4,990.000	255,238.50
BANCO LATINOAMERICANO DE COMER			4,913.000	132,159.70
BANCORP INC/THE			1,844.000	18,218.72
BANCORPSOUTH BANK			14,368.000	451,873.60
BANK HAPOALIM BM			1,239,700.000	9,137,995.76
BANK MANDIRI PERSERO TBK PT			24,862,958.000	14,660,393.46
BANK MUTUAL CORP			9,061.000	96,499.65
BANK NEGARA INDONESIA PERSERO			18,360,700.000	13,397,608.17
BANK OF AMERICA CORP			1,046,727.000	30,899,381.04
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			6,088.000	521,741.60
BANK OF MARIN BANCORP			1,077.000	73,236.00
BANK OF NEW YORK MELLON CORP/T			114,543.000	6,169,285.98
BANK OF NOVA SCOTIA			160,100.000	10,365,387.28
BANK OF SOUTH CAROLINA CORP			1,444.000	27,869.20
BANKFINANCIAL CORP			2,582.000	39,607.88
BANKIA SA			1,006,987.000	4,821,040.49
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,912.000	215,629.44
BAR HARBOR BANKSHARES			2,664.000	71,954.64
BARCLAYS AFRICA GROUP LTD			628,200.000	9,234,742.94
BARNES & NOBLE EDUCATION INC			3,200.000	26,368.00
BARNES & NOBLE INC			9,680.000	64,856.00
BARNES GROUP INC			8,646.000	547,032.42
BARNWELL INDUSTRIES INC			2,086.000	4,318.02
BARRACUDA NETWORKS INC			2,266.000	62,315.00
BARRATT DEVELOPMENTS PLC			1,226,300.000	10,741,230.68
BARRETT BUSINESS SERVICES INC			4,520.000	291,494.80
BASIC ENERGY SERVICES INC			10.000	234.70
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	379.50
BASSETT FURNITURE INDUSTRIES I			2,010.000	75,576.00
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			124,185.000	8,027,318.40

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAY BANCORP INC			692.000	8,442.40
BAYER AG			57,600.000	7,193,272.32
BB LIQUIDATING INC			31,721.000	117.37
BB&T CORP			124,403.000	6,185,317.16
BBX CAPITAL CORP			725.000	5,771.00
BCB BANCORP INC			1,137.000	16,486.50
BEACON POWER CORP			2,067.000	16.74
BEACON ROOFING SUPPLY INC			9,714.000	619,364.64
BEARD CO			1,181.000	0.59
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	6,030.00
BEAZER HOMES USA INC			645.000	12,390.45
BEBE STORES INC			399.000	1,496.25
BECTON DICKINSON AND CO			33,724.000	7,218,959.44
BEIJING ENTERPRISES HOLDINGS L			1,346,500.000	7,992,222.37
BEL FUSE INC			7,249.000	176,211.67
BELDEN INC			106,176.000	8,193,601.92
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			5,608.000	47,163.28
BELMOND LTD			12,873.000	157,694.25
BENCHMARK ELECTRONICS INC			8,760.000	254,916.00
BENEFICIAL BANCORP INC			9,299.000	152,968.55
BERKSHIRE BANCORP INC/NY			2,213.000	27,905.93
BERKSHIRE HATHAWAY INC			246,840.000	48,928,624.80
BERKSHIRE HILLS BANCORP INC			5,262.000	192,589.20
BERRY GLOBAL GROUP INC			47,180.000	2,768,050.60
BEST BUY CO INC			57,135.000	3,912,033.45
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.51
BGC PARTNERS INC			29,663.000	448,207.93
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,009.000	7,668.40
BIG LOTS INC			8,479.000	476,095.85
BIGLARI HOLDINGS INC			505.000	209,272.00
BILL BARRETT CORP			6,522.000	33,457.86
BIOANALYTICAL SYSTEMS INC			912.000	2,252.64
BIOCRIST PHARMACEUTICALS INC			18,486.000	90,766.26
BIODELIVERY SCIENCES INTERNATI			9,726.000	28,691.70
BIOGEN INC			28,840.000	9,187,558.80
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOLASE INC			5,140.000	2,191.69
BIOMARIN PHARMACEUTICAL INC			8,114.000	723,525.38
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			15,670.000	45,599.70
BIOSPECIFICS TECHNOLOGIES CORP			5,011.000	217,126.63
BIOSTAGE INC			68.000	59.16
BIOTELEMETRY INC			6,384.000	190,881.60
BIOTIME INC			2,609.000	5,609.35
BIRKS GROUP INC			432.000	561.60
BJ'S RESTAURANTS INC			4,289.000	156,119.60
BKF CAPITAL GROUP INC			18.000	261.00
BLACK BOX CORP			5,806.000	20,611.30
BLACK HILLS CORP			8,767.000	526,984.37
BLACK KNIGHT INC			4,400.000	194,260.00
BLACKBAUD INC			7,328.000	692,422.72
BLACKHAWK NETWORK HOLDINGS INC			116,599.000	4,156,754.35
BLACKROCK EMERGING MARKETS SMALL CAP			1,090,334.140	16,208,388.33
BLACKROCK INC			11,914.000	6,120,340.94
BLACKROCK MSCI CANADA SMALL CAP			373,913.580	4,986,331.65
BLACKROCK MSCI EAFE SMALL CAP			3,047,211.870	52,040,997.36
BLACKSTONE MORTGAGE TRUST INC			60,135.000	1,935,144.30
BLONDER TONGUE LABORATORIES IN			2,737.000	1,658.89
BLOOMIN' BRANDS INC			17,183.000	366,685.22
BLUCORA INC			3,213.000	71,007.30
BLUE HILLS BANCORP INC			3,468.000	69,706.80
BLUE RIVER BANCSHARES INC			962.000	19.34
BLUEBIRD BIO INC			6,700.000	1,193,270.00
BLUEPRINT MEDICINES CORP			4,440.000	334,820.40
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			8,152.000	206,245.60
BNCCORP INC			818.000	24,540.00
BNP PARIBAS SA			131,700.000	9,844,548.66
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			3,187.000	251,199.34
BOEING CO/THE			63,567.000	18,746,543.97
BOFI HOLDING INC			7,973.000	238,392.70
BOISE CASCADE CO			5,188.000	207,001.20
BOMBARDIER INC CL B SUB-VTG			3,062,400.000	7,405,779.95
BOMBAY CO			19,600.000	0.00

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BON-TON STORES INC/THE			1,828.000	625.35	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	14.88	
BORGWARNER INC			36,199.000	1,849,406.91	
BOSTON BEER CO INC/THE			1,979.000	378,186.90	
BOSTON PRIVATE FINANCIAL HOLDI			11,015.000	170,181.75	
BOSTON PROPERTIES INC			15,584.000	2,026,387.52	
BOSTON SCIENTIFIC CORP			149,660.000	3,710,071.40	
BOTTOMLINE TECHNOLOGIES DE INC			4,356.000	151,066.08	
BOVIE MEDICAL CORP			2,160.000	5,616.00	
BOWL AMERICA INC			4,125.000	60,637.50	
BOYD GAMING CORP			10,894.000	381,834.70	
BOYDS COLLECTION LTD COM			52,800.000	0.00	
BOYDS COLLECTION LTD/THE			833.000	0.08	
BP MIDSTREAM PARTNERS LP			51,700.000	1,063,469.00	
BP PLC			1,522,400.000	10,764,622.84	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BRADY CORP			7,798.000	295,544.20	
BRANDYWINE REALTY TRUST			27,081.000	492,603.39	
BRIDGE BANCORP INC			3,869.000	135,415.00	
BRIDGFORD FOODS CORP			3,562.000	43,634.50	
BRIGGS & STRATTON CORP			6,978.000	177,031.86	
BRIGHTHOUSE FINANCIAL INC			8,454.000	495,742.56	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRINK'S CO/THE			8,959.000	705,073.30	
BRISTOL-MYERS SQUIBB CO			144,395.000	8,848,525.60	
BRISTOW GROUP INC			5,239.000	70,569.33	
BRITISH AMERICAN TOBACCO PLC			282,155.000	19,152,962.14	
BRIXMOR PROPERTY GROUP INC			71,403.000	1,332,379.98	
BROADCOM LTD			47,977.000	12,325,291.30	
BROADRIDGE FINANCIAL SOLUTIONS			9,886.000	895,473.88	
BROADSOFT INC			3,831.000	210,321.90	
BROOKDALE SENIOR LIVING INC			27,100.000	262,870.00	
BROOKFIELD ASSET MANAGEMENT IN			114,767.000	4,996,955.18	
BROOKFIELD PROPERTY PARTNERS L			36,669.000	812,585.04	
BROOKFIELD RENEWABLE PARTNERS			64,737.000	2,263,560.37	
BROOKLINE BANCORP INC			15,621.000	245,249.70	
BROOKS AUTOMATION INC			10,510.000	250,663.50	
BROWN-FORMAN CORP			30,472.000	2,092,512.24	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRT APARTMENTS CORP			863.000	10,174.77
BRUKER CORP			19,947.000	684,581.04
BRYN MAWR BANK CORP			2,785.000	123,097.00
BSD MED CORP			865.000	17.30
BSML INC			1,459.000	0.00
BSQUARE CORP			1,706.000	7,932.90
BUCKEYE PARTNERS LP			70,728.000	3,504,572.40
BUCKLE INC/THE			5,386.000	127,917.50
BUFFALO WILD WINGS INC			2,967.000	463,890.45
BUILDERS FIRSTSOURCE INC			12,321.000	268,474.59
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			20,599.000	1,381,780.92
BURLINGTON STORES INC			32,175.000	3,958,490.25
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	53,520.00
CA INC			50,691.000	1,686,996.48
CABOT CORP			579.000	35,660.61
CABOT OIL & GAS CORP			57,904.000	1,656,054.40
CACHE INC			3,062.000	4.90
CACI INTERNATIONAL INC			3,940.000	521,459.00
CADENCE DESIGN SYSTEMS INC			41,443.000	1,733,146.26
CADIZ INC			226.000	3,220.50
CADUS CORP			2,388.000	3,438.72
CAE INC			441,470.000	8,227,243.30
CAESARS ENTERTAINMENT CORP			579,825.000	7,334,786.25
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,949.000	55,195.68
CAL DIVE INTERNATIONAL INC			9,001.000	6.30
CAL-MAINE FOODS INC			4,400.000	195,580.00
CALAMP CORP			9,352.000	200,413.36
CALATLANTIC GROUP INC/OLD			10,845.000	611,549.55
CALAVO GROWERS INC			2,300.000	194,120.00
CALERES INC			12,194.000	408,255.12
CALGON CARBON CORP			8,880.000	189,144.00
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			3,028.000	45,662.24
CALIFORNIA RESOURCES CORP			3,600.000	69,984.00
CALIFORNIA WATER SERVICE GROUP			7,776.000	352,641.60
CALITHERA BIOSCIENCES INC			400.000	3,340.00

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIX INC			4,607.000	27,411.65
CALLAWAY GOLF CO			13,138.000	183,012.34
CALLIDUS SOFTWARE INC			7,400.000	212,010.00
CALLON PETROLEUM CO			13,716.000	166,649.40
CALMARE THERAPEUTICS INC			1,369.000	136.90
CAMBEX CORP			5,237.000	26.19
CAMBIUM LEARNING GROUP INC			1,761.000	10,002.48
CAMBREX CORP			11,605.000	557,040.00
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,824.000	118,975.12
CAMPBELL SOUP CO			39,017.000	1,877,107.87
CANADIAN SOLAR INC			4,541.000	76,561.26
CANADIAN SOLAR INFRASTRUCTURE			524.000	449,807.38
CANADIAN TIRE CORP LTD CL A			92,800.000	12,139,287.28
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			6,033.000	620,614.71
CANTERBURY PARK HOLDING CORP			786.000	12,458.10
CAPELLA EDUCATION CO			1,575.000	121,905.00
CAPITAL CITY BANK GROUP INC			1,815.000	41,636.10
CAPITAL ONE FINANCIAL CORP			46,354.000	4,615,931.32
CAPITAL SENIOR LIVING CORP			7,355.000	99,218.95
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			19,918.000	267,100.38
CAPRICOR THERAPEUTICS INC			55.000	86.35
CAPSTEAD MORTGAGE CORP			15,511.000	134,170.15
CAPSTONE THERAPEUTICS CORP			6,299.000	283.46
CAPSTONE TURBINE CORP			1,035.000	796.95
CARBO CERAMICS INC			10,418.000	106,055.24
CARBONITE INC			5,476.000	137,447.60
CARDINAL HEALTH INC			34,758.000	2,129,622.66
CARDIOVASCULAR SYSTEMS INC			5,906.000	139,913.14
CARDTRONICS PLC			7,207.000	133,473.64
CARE.COM INC			3,700.000	66,748.00
CAREER EDUCATION CORP			4,954.000	59,844.32
CARETRUST REIT INC			4,062.000	68,079.12
CARLSBERG A/S			98,593.000	11,846,297.79
CARMAX INC			23,187.000	1,486,982.31
CARNIVAL CORP			53,840.000	3,573,360.80
CAROLINA FINANCIAL CORP			328.000	12,185.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARPENTER TECHNOLOGY CORP			6,938.000	353,768.62
CARRIAGE SERVICES INC			4,949.000	127,238.79
CARRIZO OIL & GAS INC			6,764.000	143,937.92
CARS.COM INC			267,078.000	7,702,529.52
CARTESIAN INC			1,324.000	215.81
CASELLA WASTE SYSTEMS INC			4,377.000	100,758.54
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	1,452.75
CASS INFORMATION SYSTEMS INC			2,584.000	150,414.64
CATALENT INC			18,832.000	773,618.56
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	559.24
CATASYS INC			2.000	7.48
CATERPILLAR INC			54,734.000	8,624,983.72
CATHAY GENERAL BANCORP			10,666.000	449,785.22
CATO CORP/THE			5,853.000	93,179.76
CATSKILL LITIGATION TRUST			3,760.000	37.60
CAVCO INDUSTRIES INC			1,321.000	201,584.60
CBIZ INC			16,891.000	260,965.95
CBL & ASSOCIATES PROPERTIES IN			20,395.000	115,435.70
CBOE GLOBAL MARKETS INC			17,159.000	2,137,839.81
CBRE GROUP INC			140,784.000	6,097,355.04
CBS CORP			31,988.000	1,887,292.00
CCR SA			12,180.000	59,300.89
CDK GLOBAL INC			6,602.000	470,590.56
CDW CORP/DE			5,885.000	408,948.65
CECO ENVIRONMENTAL CORP			1,333.000	6,838.29
CECONOMY AG			252,000.000	3,814,293.16
CEDAR FAIR LP			13,948.000	906,480.52
CEDAR REALTY TRUST INC			27,436.000	166,810.88
CEL-SCI CORP			27.000	51.03
CELADON GROUP INC			3,424.000	21,913.60
CELANESE CORP			9,360.000	1,002,268.80
CELGENE CORP			110,040.000	11,483,774.40
CELLDEX THERAPEUTICS INC			2,348.000	6,668.32
CELLULAR BIOMEDICINE GROUP INC			2,569.000	28,901.25
CENTENE CORP			34,945.000	3,525,251.60
CENTERPOINT ENERGY INC			104,529.000	2,964,442.44
CENTERSTATE BANK CORP			5,883.000	151,369.59

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRAL GARDEN & PET CO			7,118.000	272,054.62
CENTRAL PACIFIC FINANCIAL CORP			2,386.000	71,174.38
CENTRUS ENERGY CORP			396.000	1,587.96
CENTURIA INDUSTRIAL REIT			1,919.000	3,812.40
CENTURIA METROPOLITAN REIT			182,830.000	341,771.16
CENTURY ALUMINUM CO			5,901.000	115,895.64
CENTURY BANCORP INC/MA			894.000	69,955.50
CENTURY CASINOS INC			269.000	2,455.97
CENTURY COMMUNITIES INC			2,724.000	84,716.40
CENTURYLINK INC			114,872.000	1,916,064.96
CENVEO INC			1,035.000	931.50
CERBCO INC CL A			500.000	0.00
CERNER CORP			44,576.000	3,003,976.64
CERUS CORP			16,261.000	54,962.18
CESCA THERAPEUTICS INC			111.000	333.00
CEVA INC			2,713.000	125,204.95
CF BLACKROCK ACWI EX-US SUPERFUND A			42,942,823.900	1,232,196,922.93
CF INDUSTRIES HOLDINGS INC			20,578.000	875,388.12
CH ROBINSON WORLDWIDE INC			28,956.000	2,579,690.04
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	280.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,139.000	1,537.65
CHARLES SCHWAB CORP/THE			131,069.000	6,733,014.53
CHART INDUSTRIES INC			6,741.000	315,883.26
CHARTER COMMUNICATIONS INC			19,892.000	6,682,916.32
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,504.000	43,920.16
CHARTER HALL RETAIL REIT			54,565.000	177,540.54
CHASE CORP			1,626.000	195,933.00
CHATHAM LODGING TRUST			6,647.000	151,285.72
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			16,631.000	1,723,304.22
CHEESECAKE FACTORY INC/THE			7,954.000	383,223.72
CHEMED CORP			3,750.000	911,325.00
CHEMICAL FINANCIAL CORP			10,016.000	535,555.52
CHEMOCENTRYX INC			3,300.000	19,635.00
CHENIERE ENERGY INC			18,778.000	1,011,007.52
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHEROKEE INC			3,349.000	6,363.10
CHESAPEAKE ENERGY CORP			80,168.000	317,465.28
CHESAPEAKE LODGING TRUST			5,936.000	160,806.24
CHESAPEAKE UTILITIES CORP			3,306.000	259,686.30
CHESTER BANCORP INC			84.000	1,579.20
CHEVRON CORP			176,996.000	22,158,129.24
CHICAGO BRIDGE & IRON CO NV			16,000.000	258,240.00
CHICAGO RIVET & MACHINE CO			213.000	6,773.40
CHICO'S FAS INC			19,790.000	174,547.80
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			32,974.000	4,792,770.90
CHIMERIX INC			2,664.000	12,334.32
CHINA CGAME INC			1,663.000	2.66
CHINA COMMUNICATIONS SERVICES			12,430,000.000	8,331,930.46
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD			20,714,000.000	9,857,122.02
CHIPOTLE MEXICAN GRILL INC			5,053.000	1,460,468.59
CHOICE PROPERTIES REIT TRUST UNIT			11,932.000	127,133.73
CHRISTOPHER & BANKS CORP			3,962.000	5,031.74
CHUBB LTD			49,290.000	7,202,747.70
CHURCH & DWIGHT CO INC			40,543.000	2,034,042.31
CHURCHILL DOWNS INC			2,224.000	517,524.80
CHUY'S HOLDINGS INC			2,114.000	59,297.70
CIA DE SANEAMENTO DO PARANA			18,677.000	337,268.19
CIBL INC			22.000	0.00
CIE FINANCIERE RICHEMONT SA			90,887.000	8,235,322.83
CIENA CORP			19,297.000	403,886.21
CIGNA CORP			32,409.000	6,581,943.81
CIM COMMERCIAL TRUST CORP			355.000	6,780.50
CIMAREX ENERGY CO			11,699.000	1,427,394.99
CIMPRESS NV			4,743.000	568,590.84
CINCINNATI BELL INC			4,997.000	104,187.45
CINCINNATI FINANCIAL CORP			28,391.000	2,128,473.27
CINEMARK HOLDINGS INC			207,381.000	7,221,006.42
CINTAS CORP			13,511.000	2,105,419.13
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	37.11
CIRCOR INTERNATIONAL INC			2,327.000	113,278.36
CIRCUIT CITY STORES INC			21,085.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIRRUS LOGIC INC			10,319.000	535,143.34
CISCO SYSTEMS INC			466,889.000	17,881,848.70
CIT GROUP INC			19,371.000	953,634.33
CITI TRENDS INC			3,499.000	92,583.54
CITIGROUP INC			241,156.000	17,944,417.96
CITIZENS & NORTHERN CORP			568.000	13,632.00
CITIZENS COMMUNITY BANCORP INC			106.000	1,429.94
CITIZENS FINANCIAL GROUP INC			420,864.000	17,667,870.72
CITIZENS INC/TX			4,431.000	32,567.85
CITRIX SYSTEMS INC			19,691.000	1,732,808.00
CITY BANK/LYNNWOOD WA			1,072.000	1.29
CITY HOLDING CO			2,530.000	170,699.10
CITY OFFICE REIT INC			125,561.000	1,633,548.61
CITYCON OYJ			138,715.000	359,455.84
CIVEO CORP			7,256.000	19,808.88
CIVITAS SOLUTIONS INC			5,849.000	100,017.90
CLARUS CORP			2,202.000	17,285.70
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			11,644.000	23,637.32
CLEARFIELD INC			3,188.000	39,053.00
CLEARSIDE BIOMEDICAL INC			3,166.000	22,162.00
CLEARSTORY SYSTEMS INC			219.000	0.22
CLEARWATER PAPER CORP			3,123.000	141,784.20
CLEVELAND BIOLABS INC			52.000	208.52
CLEVELAND-CLIFFS INC			46,031.000	331,883.51
CLIFTON BANCORP INC			2,104.000	35,978.40
CLOROX CO/THE			24,242.000	3,605,755.08
CLOUD PEAK ENERGY INC			6,972.000	31,025.40
CLOVIS ONCOLOGY INC			2,330.000	158,440.00
CLST HOLDINGS INC			3,920.000	14.11
CME GROUP INC			49,799.000	7,273,143.95
CMS ENERGY CORP			73,711.000	3,486,530.30
CMTSU LIQUIDATION INC			7,875.000	129.94
CNA FINANCIAL CORP			44,069.000	2,337,860.45
CNB FINANCIAL CORP/PA			2,353.000	61,742.72
CNH INDUSTRIAL NV			479,190.000	6,421,146.00
CNO FINANCIAL GROUP INC			41,344.000	1,020,783.36
CNX RESOURCES CORP			27,399.000	400,847.37
COBIZ FINANCIAL INC			2,183.000	43,638.17

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COCA-COLA BOTTLING CO CONSOLID			1,423.000	306,314.98
COCA-COLA CO/THE			352,038.000	16,151,503.44
COCA-COLA EUROPEAN PARTNERS PL			324,422.000	12,945,276.10
COCHLEAR LTD			56,000.000	7,499,942.49
CODEXIS INC			992.000	8,283.20
CODORUS VALLEY BANCORP INC			2,012.000	55,390.36
COEUR MINING INC			18,625.000	139,687.50
COFINIMMO SA			7,572.000	997,897.22
COGENT COMMUNICATIONS HOLDINGS			11,137.000	504,506.10
COGENTIX MEDICAL INC			374.000	1,178.10
COGNIZANT TECHNOLOGY SOLUTIONS			95,262.000	6,765,507.24
COHEN & CO INC			33.000	264.66
COHEN & STEERS INC			4,440.000	209,967.60
COHERUS BIOSCIENCES INC			2,117.000	18,629.60
COHU INC			4,309.000	94,582.55
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			82,017.000	6,188,182.65
COLLECTORS UNIVERSE INC			3,307.000	94,712.48
COLLEGIUM PHARMACEUTICAL INC			1,700.000	31,382.00
COLOMBO BANK			495.000	113.85
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			9,193.000	399,343.92
COLUMBIA PROPERTY TRUST INC			13,000.000	298,350.00
COLUMBIA SPORTSWEAR CO			5,465.000	392,824.20
COLUMBUS MCKINNON CORP/NY			3,454.000	138,090.92
COMARCO INC			3,575.000	71.50
COMCAST CORP			657,626.000	26,337,921.30
COMDIAL CORP			222.000	0.44
COMERICA INC			159,415.000	13,838,816.15
COMFORT SYSTEMS USA INC			5,919.000	258,364.35
COMFORTDELGRO CORP LTD			213,235.000	315,927.34
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,231,437.50
COMMERCIAL METALS CO			19,001.000	405,101.32
COMMUNICATIONS SYSTEMS INC			2,095.000	7,625.80
COMMUNITY BANK SYSTEM INC			7,720.000	414,950.00
COMMUNITY HEALTH SYSTEMS INC			16,028.000	68,279.28
COMMUNITY HEALTHCARE TRUST INC			16,595.000	466,319.50
COMMUNITY TRUST BANCORP INC			4,545.000	214,069.50
COMMUNITY WEST BANCSHARES			995.000	10,646.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMVault SYSTEMS INC			6,382.000	335,055.00
COMPASS GROUP PLC			439,911.000	9,521,433.69
COMPASS MINERALS INTERNATIONAL			13,574.000	980,721.50
COMPUTER PROGRAMS & SYSTEMS IN			4,431.000	133,151.55
COMPUTER SERVICES INC			2,032.000	93,980.00
COMPUTER TASK GROUP INC			6,016.000	30,681.60
COMPX INTERNATIONAL INC			1,112.000	14,789.60
COMSCORE INC			16,460.000	469,110.00
COMSTOCK RESOURCES INC			1,154.000	9,762.84
COMTECH TELECOMMUNICATIONS COR			3,991.000	88,280.92
COMTrex SYSTEMS CORP			367.000	1,548.74
CONAGRA BRANDS INC			65,200.000	2,456,084.00
CONCENTRADORA FIBRA HOTELERA M			1,467,893.000	868,034.14
CONCERT PHARMACEUTICALS INC			8,514.000	220,257.18
CONCHO RESOURCES INC			18,014.000	2,706,063.08
CONCURRENT COMPUTER CORP			1,252.000	7,224.04
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,625.000	184,766.25
CONN'S INC			1,994.000	70,886.70
CONNECTICUT WATER SERVICE INC			2,852.000	163,733.32
CONNECTONE BANCORP INC			973.000	25,054.75
CONOCOPHILLIPS			113,815.000	6,247,305.35
CONRAD INDUSTRIES INC			1,998.000	33,066.90
CONSOL ENERGY INC			3,424.000	135,282.24
CONSOLIDATED COMMUNICATIONS HO			13,356.180	162,811.83
CONSOLIDATED EDISON INC			60,727.000	5,158,758.65
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			9,150.000	115,290.00
CONSOLIDATED-TOMOKA LAND CO			2,968.000	188,468.00
CONSTELLATION BRANDS INC			41,841.000	9,563,597.37
CONSUMER PORTFOLIO SERVICES IN			4,351.000	18,056.65
CONTACT ENERGY LTD			187,751.000	742,418.52
CONTANGO OIL & GAS CO			9,006.000	42,418.26
CONTINENTAL BUILDING PRODUCTS			2,819.000	79,354.85
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	14,231.45
CONTRA DYAX CORPORATION			21,687.000	0.00
CONVERGYS CORP			15,292.000	359,362.00
COOPER COS INC/THE			23,031.000	5,017,994.28

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COOPER TIRE & RUBBER CO			11,844.000	418,685.40
COOPER-STANDARD HOLDINGS INC			2,109.000	258,479.04
CORCEPT THERAPEUTICS INC			13,802.000	249,264.12
CORE-MARK HOLDING CO INC			6,960.000	219,796.80
CORECIVIC INC			13,693.000	308,092.50
CORELOGIC INC/UNITED STATES			7,488.000	346,020.48
CORESITE REALTY CORP			3,476.000	395,916.40
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			7,440.000	262,855.20
CORNING INC			147,247.000	4,710,431.53
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			11,911.000	347,801.20
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			6,703.000	354,588.70
COSTCO WHOLESALE CORP			40,716.000	7,578,061.92
COTIVITI HOLDINGS INC			1,768.000	56,947.28
COTY INC			415,342.000	8,261,152.38
COUNTY BANCORP INC			654.000	19,463.04
COUSINS PROPERTIES INC			42,979.000	397,555.75
COVANTA HOLDING CORP			43,542.000	735,859.80
COVENANT TRANSPORTATION GROUP			2,166.000	62,229.18
COWEN INC			371.000	5,064.15
CPI AEROSTRUCTURES INC			1,147.000	10,265.65
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			4,235.000	190,363.25
CRACKER BARREL OLD COUNTRY STO			4,132.000	656,533.48
CRAFT BREW ALLIANCE INC			2,207.000	42,374.40
CRAWFORD & CO			7,711.000	74,179.82
CRAY INC			5,488.000	132,809.60
CRAZY WOMAN CREEK BANCORP INC			437.000	7,276.05
CREE INC			13,015.000	483,377.10
CREXENDO INC			1,595.000	3,349.50
CRH PLC			205,772.000	7,401,611.43
CROCS INC			10,490.000	132,593.60
CROSS COUNTRY HEALTHCARE INC			13,295.000	169,644.20
CROSSROADS SYSTEMS INC			77.000	271.81
CROWN CASTLE INTERNATIONAL COR			46,065.000	5,113,675.65
CROWN CRAFTS INC			3,803.000	24,529.35
CRYOLIFE INC			6,394.000	122,445.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CSG SYSTEMS INTERNATIONAL INC			11,426.000	500,687.32	
CSL LTD			218,460.000	24,143,717.51	
CSP INC			1,021.000	16,223.69	
CSRA INC			14,449.000	432,314.08	
CSS INDUSTRIES INC			2,360.000	65,678.80	
CSX CORP			89,333.000	4,914,208.33	
CTI INDUSTRIES CORP			179.000	733.90	
CTS CORP			4,994.000	128,595.50	
CUBIC CORP			3,785.000	223,125.75	
CULP INC			4,738.000	158,723.00	
CUMMINS INC			31,715.000	5,602,137.60	
CUMULUS MEDIA INC			751.000	56.33	
CURIS INC			9,346.000	6,542.20	
CURTISS-WRIGHT CORP			6,565.000	799,945.25	
CUSTOMERS BANCORP INC			1,610.000	41,843.90	
CUTERA INC			8,301.000	376,450.35	
CV HOLDINGS INC/UNITED STATES			5,499.000	445.42	
CVB FINANCIAL CORP			15,774.000	371,635.44	
CVR ENERGY INC			3,315.000	123,450.60	
CVS HEALTH CORP			195,950.000	14,206,375.00	
CYBERAGENT INC			234,200.000	9,147,625.58	
CYBERARK SOFTWARE LTD			4,034.000	166,967.26	
CYBERCARE INC COM			5,500.000	0.00	
CYBEROPTICS CORP			1,896.000	28,440.00	
CYPRESS SEMICONDUCTOR CORP			148,070.000	2,256,586.80	
CYS INVESTMENTS INC			16,693.000	134,044.79	
CYTOKINETICS INC			10,239.000	83,447.85	
CYTORI THERAPEUTICS INC			74.000	22.20	
DAILY JOURNAL CORP			259.000	59,626.98	
DAIMLER AG			108,500.000	9,224,305.44	
DAIWA HOUSE INDUSTRY CO LTD			441,800.000	16,969,983.48	
DAKTRONICS INC			7,547.000	68,904.11	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			23,490.000	751,914.90	
DANAHER CORP			67,797.000	6,292,917.54	
DARDEN RESTAURANTS INC			53,478.000	5,134,957.56	
DARLING INGREDIENTS INC			17,947.000	325,379.11	
DASAN ZHONG SOLUTIONS INC			257.000	2,379.82	
DATA I/O CORP			3,851.000	46,366.04	

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	365.80
DATAWATCH CORP			2,697.000	25,621.50
DAVE & BUSTER'S ENTERTAINMENT			5,267.000	290,580.39
DAVITA INC			127,066.000	9,180,518.50
DAWSON GEOPHYSICAL CO			13,110.000	65,156.70
DAXOR CORP			1,916.000	8,507.04
DBS GROUP HOLDINGS LTD			581,200.000	10,807,258.30
DCP MIDSTREAM LP			1,305.000	47,410.65
DDR CORP			15,802.000	141,585.92
DEAN FOODS CO			15,566.000	179,942.96
DECKERS OUTDOOR CORP			5,055.000	405,663.75
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			33,925.000	5,309,601.75
DEL CATH SYSTEMS INC			2.000	0.18
DELEK US HOLDINGS INC			13,823.376	482,988.76
DELIA*S INC			3,437.000	0.34
DELPHAX TECHNOLOGIES INC			7,074.000	42.44
DELPHI TECHNOLOGIES PLC			44,135.000	3,738,056.75
DELTA AIR LINES INC			67,623.000	3,786,888.00
DELTA APPAREL INC			3,632.000	73,366.40
DELTAGEN INC			13,680.000	0.03
DELTIC TIMBER CORP			1,659.000	151,881.45
DELUXE CORP			7,484.000	575,070.56
DENBURY RESOURCES INC			38,844.000	85,845.24
DENNY'S CORP			10,559.000	139,801.16
DENTSPLY SIRONA INC			31,417.000	2,068,181.11
DEPOMED INC			9,175.000	73,858.75
DESTINATION MATERNITY CORP			3,460.000	10,276.20
DESTINATION XL GROUP INC			5,060.000	11,132.00
DETERMINE INC			423.000	765.63
DEUTSCHE BOERSE AG			76,000.000	8,834,045.44
DEVON ENERGY CORP			46,363.000	1,919,428.20
DEXTERA SURGICAL INC			149.000	7.15
DHI GROUP INC			17,985.000	34,171.50
DHT HOLDINGS INC			1,136.000	4,078.24
DIADEXUS INC			148.000	1.04
DIAGEO PLC			831,178.000	30,639,247.07
DIAMOND HILL INVESTMENT GROUP			937.000	193,640.42

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIAMOND OFFSHORE DRILLING INC			8,466.000	157,382.94	
DIAMONDBACK ENERGY INC			2,869.000	362,211.25	
DIAMONDROCK HOSPITALITY CO			30,378.000	342,967.62	
DICERNA PHARMACEUTICALS INC			2,863.000	25,852.89	
DIEBOLD NIXDORF INC			8,982.000	146,855.70	
DIFFERENTIAL BRANDS GROUP INC			39.000	37.44	
DIGI INTERNATIONAL INC			8,726.000	83,333.30	
DIGIMARC CORP			3,847.000	139,069.05	
DIGITAL GARAGE INC			121,900.000	3,222,531.80	
DIGITAL INFO SECURITY CO			18.000	1.08	
DIGITAL REALTY TRUST INC			71,211.000	8,110,932.90	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			2,181.000	130,969.05	
DIME COMMUNITY BANCSHARES INC			6,565.000	137,536.75	
DINE BRANDS GLOBAL INC			2,607.000	132,253.11	
DIODES INC			4,728.000	135,551.76	
DIPLOMAT PHARMACY INC			4,970.000	99,747.90	
DISCOVER FINANCIAL SERVICES			44,231.000	3,402,248.52	
DISCOVERY INC			31,516.000	683,633.99	
DISH NETWORK CORP			26,202.000	1,251,145.50	
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	7,239,026.40	
DITECH HOLDING CORP			4,688.000	3,951.05	
DIVERSICARE HEALTHCARE SERVICE			2,276.000	22,782.76	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,471.000	5,663.35	
DMC GLOBAL INC			1,949.000	48,822.45	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			22,983.000	2,137,648.83	
DOLLAR TREE INC			27,121.000	2,910,354.51	
DOLLARAMA INC			88,000.000	11,030,288.52	
DOMINION ENERGY INC			66,181.955	5,364,709.27	
DOMINION ENERGY MIDSTREAM PART			8,220.000	250,299.00	
DOMMO ENERGIA SA ADR			72,008.000	22,574.51	
DOMTAR CORP			10,447.000	517,335.44	
DON QUIJOTE HOLDINGS CO LTD			547,600.000	28,631,727.17	
DONEGAL GROUP INC			7,249.000	120,643.20	
DONNELLEY FINANCIAL SOLUTIONS			560.000	10,914.40	
DORIAN LPG LTD			645.000	5,301.90	

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DORMAN PRODUCTS INC			7,476.000	457,082.64
DOUGLAS DYNAMICS INC			1,929.000	72,916.20
DOVA PHARMACEUTICALS INC			800.000	23,040.00
DOVER CORP			22,283.000	2,250,360.17
DOVER DOWNS GAMING & ENTERTAIN			4,423.000	4,511.46
DOVER MOTORSPORTS INC			6,862.000	13,380.90
DOWDUPONT INC			289,370.000	20,608,931.40
DR HORTON INC			56,453.000	2,883,054.71
DR PEPPER SNAPPLE GROUP INC			28,245.000	2,741,459.70
DREAM GLOBAL REIT UNIT			124,864.000	1,217,796.47
DREAM INDUSTRIAL REIT UNIT			85,167.000	598,164.02
DRI CORP			787.000	0.55
DRIL-QUIP INC			5,191.000	247,610.70
DRIVE SHACK INC			5,215.000	28,838.95
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,955.000	36,937.50
DSV A/S			300,810.000	23,704,239.35
DSW INC			10,171.000	217,761.11
DTE ENERGY CO			38,767.000	4,243,435.82
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,348.000	66,800.60
DUKE ENERGY CORP			86,893.000	7,308,570.23
DUKE REALTY CORP			79,597.000	2,165,834.37
DULUTH HOLDINGS INC			1,999.000	35,682.15
DURECT CORP			8,621.000	7,946.84
DXC TECHNOLOGY CO			25,168.000	2,388,443.20
DYCOM INDUSTRIES INC			5,363.000	597,599.09
DYNACQ HEALTHCARE INC			16.000	2.40
DYNAVAX TECHNOLOGIES CORP			16,277.000	304,379.90
DYNEGY INC			15,025.000	178,046.25
DYNEX CAPITAL INC			9,622.000	67,450.22
E*TRADE FINANCIAL CORP			122,224.000	6,058,643.68
EACO CORP			16.000	110.40
EAGLE BANCORP INC			3,846.000	222,683.40
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	9.27
EAGLE PHARMACEUTICALS INC/DE			2,008.000	107,267.36
EARTHCARE CO COM			12,400.000	0.00
EARTHSHHELL CORP COM NEW			1,800.000	3,312.00
EARTHSTONE ENERGY INC			6,069.000	64,513.47

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EASTERN CO/THE			849.000	22,201.35
EASTGROUP PROPERTIES INC			4,382.000	387,281.16
EASTMAN CHEMICAL CO			22,697.000	2,102,650.08
EASTMAN KODAK CO			5,173.000	16,036.30
EATON CORP PLC			45,370.000	3,584,683.70
EBAY INC			105,243.000	3,971,870.82
EBIX INC			5,163.000	409,167.75
EBT INTL INC COM NEW			69.000	0.07
ECHELON CORP			809.000	4,562.76
ECOLAB INC			25,181.000	3,378,786.58
ECOLOGY AND ENVIRONMENT INC			298.000	3,129.00
EDCI HOLDINGS INC			1,189.000	261.58
EDGEWATER TECHNOLOGY INC			7,113.000	44,385.12
EDISON INTERNATIONAL			57,145.000	3,613,849.80
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			10,553.000	368,510.76
EDUCATIONAL DEVELOPMENT CORP			926.000	17,547.70
EDWARDS LIFESCIENCES CORP			23,431.000	2,640,908.01
EGAIN CORP			1,790.000	9,397.50
EHEALTH INC			4,064.000	70,591.68
EIGER BIOPHARMACEUTICALS INC			1,528.000	21,315.60
EL PASO ELECTRIC CO			9,065.000	501,747.75
ELDORADO RESORTS INC			9,643.000	319,665.45
ELECTRO SCIENTIFIC INDUSTRIES			3,361.000	72,026.23
ELECTRO-SENSORS INC			212.000	858.60
ELECTRONIC ARTS INC			34,763.000	3,652,200.78
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	166.20
ELECTRONICS FOR IMAGING INC			7,253.000	214,181.09
ELI LILLY & CO			94,986.000	8,022,517.56
ELLIE MAE INC			5,462.000	488,302.80
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	31,340.12
ELXSI CORP			3,025.000	108,900.00
EMAGIN CORP			6,689.000	10,702.40
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,869.000	82,311.61
EMCOR GROUP INC			8,936.000	730,518.00
EMCORE CORP			1,344.000	8,668.80
EMERGENT BIOSOLUTIONS INC			8,496.000	394,809.12
EMERSON ELECTRIC CO			77,186.000	5,379,092.34

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMERSON RADIO CORP			5,387.000	7,864.48
EMISPHERE TECHNOLOGIES INC			6,412.000	1,860.12
EMPIRE RESORTS INC			104.000	2,808.00
EMPIRE STATE REALTY TRUST INC			7,087.000	145,496.11
EMPIRIC STUDENT PROPERTY PLC			473,403.000	593,967.21
EMPLOYERS HOLDINGS INC			6,358.000	282,295.20
ENAGAS SA			41,557.000	1,191,152.28
ENANTA PHARMACEUTICALS INC			3,524.000	206,788.32
ENAV SPA			91,712.000	496,676.24
ENBRIDGE ENERGY MANAGEMENT LLC			326.000	4,365.14
ENBRIDGE ENERGY PARTNERS LP			3,719.000	51,359.39
ENBRIDGE INCOME FD HLDGS INC			12,427.000	295,661.33
ENCORE CAPITAL GROUP INC			3,521.000	148,234.10
ENCORE WIRE CORP			4,517.000	219,752.05
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			107,209.000	2,298,591.41
ENDO INTERNATIONAL PLC			32,800.000	254,200.00
ENDOCYTE INC			3,578.000	15,313.84
ENDOLOGIX INC			16,725.000	89,478.75
ENDURANCE INTERNATIONAL GROUP			9,084.000	76,305.60
ENEL CHILE SA ADR			108,584.000	616,757.12
ENER1 INC			8,865.000	0.00
ENERGEN CORP			187,850.000	10,814,524.50
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	233.28
ENERGY RECOVERY INC			6,628.000	57,995.00
ENERGY TRANSFER EQUITY LP			327,901.000	5,659,571.26
ENERGY TRANSFER PARTNERS LP			213,308.000	3,822,479.36
ENERSYS			8,273.000	576,048.99
ENGIE SA			81,440.000	1,401,864.83
ENGLOBAL CORP			4,402.000	3,873.76
ENHERENT CORP			9,218.000	7.37
ENNIS INC			4,210.000	87,357.50
ENOVA INTERNATIONAL INC			3,889.000	59,112.80
ENPRO INDUSTRIES INC			2,722.000	254,534.22
ENSCO PLC			52,627.000	311,025.57
ENSIGN GROUP INC/THE			6,209.000	137,839.80
ENSTAR GROUP LTD			1,643.000	329,832.25
ENTEGRIS INC			26,852.000	817,643.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTELLUS MEDICAL INC			4,686.000	114,291.54
ENTERCOM COMMUNICATIONS CORP			4,542.000	49,053.60
ENERGY CORP			143,843.000	11,707,381.77
ENTERPRISE BANCORP INC/MA			515.000	17,535.75
ENTERPRISE FINANCIAL SERVICES			454.000	20,498.10
ENTERPRISE PRODUCTS PARTNERS L			417,119.000	11,057,824.69
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,752.000	62,576.80
ENVESTNET INC			6,891.000	343,516.35
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	2,413.29
ENVISION HEALTHCARE CORP			10,674.000	368,893.44
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,679.000	38,133.85
ENZON PHARMACEUTICALS INC			10,765.000	2,906.55
EOG RESOURCES INC			86,099.000	9,290,943.09
EPAM SYSTEMS INC			7,716.000	828,929.88
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.22
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			10,564.000	132,578.20
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			6,426.000	483,235.20
EPR PROPERTIES			47,815.000	3,129,969.90
EQT CORP			39,197.000	2,231,093.24
EQT GP HOLDINGS LP			18,884.000	507,979.60
EQT MIDSTREAM PARTNERS LP			67,618.000	4,942,875.80
EQUIFAX INC			17,473.000	2,060,416.16
EQUIFIN INC			394.000	0.79
EQUINIX INC			9,259.000	4,196,363.98
EQUITY BANCSHARES INC			1,831.000	64,835.71
EQUITY COMMONWEALTH			10,402.000	317,365.02
EQUITY RESIDENTIAL			40,756.000	2,599,010.12
ERA GROUP INC			7,637.000	82,097.75
ERBA DIAGNOSTICS INC			3,427.000	589.44
EROOMSYSTEM TECHNOLOGIES INC			65.000	124.15
ERSTE GROUP BANK AG			342,050.000	14,829,538.07
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,192.000	26,961.60
ESCALERA RESOURCES CO			9,249.000	28.67
ESCO TECHNOLOGIES INC			4,521.000	272,390.25
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	46,088.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,619.92
ESSENDANT INC			10,561.000	97,900.47
ESSENT GROUP LTD			66,304.000	2,878,919.68
ESSEX PROPERTY TRUST INC			13,823.000	3,336,457.51
ESTEE LAUDER COS INC/THE			34,982.000	4,451,109.68
ESTERLINE TECHNOLOGIES CORP			4,970.000	371,259.00
ETHAN ALLEN INTERIORS INC			4,400.000	125,840.00
ETSY INC			12,446.000	254,520.70
EUROBANCSHARES INC			3,146.000	0.31
EUROCOMMERCIAL PROPERTIES NV			7,073.000	308,390.21
EUROPRIAS ASA			132,509.000	541,094.41
EUTELSAT COMMUNICATIONS SA			9,853.000	228,288.46
EVANS & SUTHERLAND COMPUTER CO			3,651.000	3,435.59
EVERCEL INC			2,340.000	3,697.20
EVERCORE INC			5,391.000	485,190.00
EVEREST RE GROUP LTD			11,075.000	2,450,454.50
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			13,914.000	104,911.56
EVERSOURCE ENERGY			60,922.000	3,849,051.96
EVERTEC INC			9,572.000	130,657.80
EVINE LIVE INC			3,929.000	5,500.60
EVOLUTION PETROLEUM CORP			11,586.000	79,364.10
EVOLVING SYSTEMS INC			8,263.000	38,836.10
EVONIK INDUSTRIES AG			222,200.000	8,370,073.14
EW SCRIPPS CO/THE			7,141.000	111,613.83
EXACT SCIENCES CORP			15,987.000	839,956.98
EXACTECH INC			4,305.000	212,882.25
EXELON CORP			280,359.000	11,048,948.19
EXLSERVICE HOLDINGS INC			4,585.000	276,704.75
EXPEDIA GROUP INC			13,339.000	1,597,612.03
EXPEDITORS INTERNATIONAL OF WA			35,167.000	2,274,953.23

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPERIAN PLC			410,000.000	9,073,705.90
EXPONENT INC			9,487.000	674,525.70
EXPRESS INC			12,746.000	129,371.90
EXPRESS SCRIPTS HOLDING CO			69,414.000	5,181,060.96
EXTENDED STAY AMERICA INC			46,439.000	882,341.00
EXTERRAN CORP			3,928.000	123,496.32
EXTRA SPACE STORAGE INC			22,674.000	1,982,841.30
EXTREME NETWORKS INC			12,683.000	158,791.16
EXXON MOBIL CORP			399,481.000	33,412,590.84
EZCORP INC			5,723.000	69,820.60
EZENIA! INC			5,456.000	43.65
F5 NETWORKS INC			9,587.000	1,258,006.14
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,024.000	144,188.80
FACEBOOK INC			261,910.000	46,216,638.60
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			6,838.000	1,047,581.60
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	1,072.99
FAMOUS DAVE'S OF AMERICA INC			2,334.000	15,404.40
FANUC CORP			50,900.000	12,226,844.46
FARMER BROTHERS CO			2,393.000	76,934.95
FARMERS CAPITAL BANK CORP			2,454.000	94,479.00
FARO TECHNOLOGIES INC			2,551.000	119,897.00
FASTENAL CO			56,059.000	3,065,866.71
FAURECIA SA			103,147.000	8,066,931.30
FBL FINANCIAL GROUP INC			4,296.000	299,216.40
FCB FINANCIAL HOLDINGS INC			3,666.000	186,232.80
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,600.000	125,184.00
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,353.000	1,507,791.93
FEDERAL SCREW WORKS			815.000	6,112.50
FEDERAL SIGNAL CORP			11,259.000	226,193.31
FEDERATED INVESTORS INC			13,300.000	479,864.00
FEDERATED NATIONAL HOLDING CO			1,046.000	17,332.22
FEDEX CORP			25,822.000	6,443,621.88
FERGUSON PLC			275,590.000	19,870,473.05
FERGUSON PLC ADR			414,950.000	2,975,191.50

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FERRO CORP			12,184.000	287,420.56
FERROGLOBE PLC			9,871.000	159,910.20
FFD FINANCIAL CORP			676.000	29,406.00
FIBERCORE INC			7,424.000	5.20
FIBERMARK INC COM			6,800.000	0.00
FIBRA UNO ADMINISTRACION SA DE			473,304.000	703,708.74
FIDELITY NATIONAL INFORMATION			40,686.000	3,828,145.74
FIDELITY SOUTHERN CORP			2,650.000	57,770.00
FIESTA RESTAURANT GROUP INC			1,832.000	34,808.00
FIFTH THIRD BANCORP			111,925.000	3,395,804.50
FINANCIAL ENGINES INC			7,276.000	220,462.80
FINANCIAL INSTITUTIONS INC			771.000	23,978.10
FINISAR CORP			16,009.000	325,783.15
FINISH LINE INC/THE			7,453.000	108,292.09
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			26,700.000	379,140.00
FIRST ACCEPTANCE CORP			5,886.000	6,945.48
FIRST BANCORP INC/ME			2,265.000	61,675.95
FIRST BANCORP/PUERTO RICO			9,383.000	47,853.30
FIRST BANCORP/SOUTHERN PINES N			2,441.000	86,191.71
FIRST BUSEY CORP			1,340.000	40,119.60
FIRST BUSINESS FINANCIAL SERVI			1,168.000	25,836.16
FIRST CITIZENS BANCSHARES INC/			1,705.000	687,115.00
FIRST COMMONWEALTH FINANCIAL C			15,648.000	224,079.36
FIRST COMMUNITY BANCSHARES INC			521.000	14,968.33
FIRST DEFIANCE FINANCIAL CORP			4,099.000	213,025.03
FIRST FINANCIAL BANCORP			11,741.000	309,375.35
FIRST FINANCIAL BANKSHARES INC			11,487.000	517,489.35
FIRST FINANCIAL CORP/IN			3,112.000	141,129.20
FIRST FOUNDATION INC			4,471.000	82,892.34
FIRST HORIZON NATIONAL CORP			3,194.465	63,857.36
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			17,320.000	545,060.40
FIRST INTERSTATE BANCSYSTEM IN			2,037.000	81,581.85
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,720.000	324,703.20
FIRST MIDWEST BANCORP INC/IL			14,234.000	341,758.34
FIRST NBC BANK HOLDING CO			1,118.000	11.18

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST OF LONG ISLAND CORP/THE			5,426.000	154,641.00
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			24,049.000	2,083,605.36
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,716.000	29,944.20
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			7,899.000	532,787.55
FIRSTENERGY CORP			81,008.000	2,480,464.96
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			23,444.000	3,074,211.72
FIVE BELOW INC			8,692.000	576,453.44
FIVE OAKS INVESTMENT CORP			4,221.000	16,884.00
FIVE PRIME THERAPEUTICS INC			7,599.000	166,570.08
FIVE STAR SENIOR LIVING INC			755.000	1,132.50
FIVE9 INC			7,900.000	196,552.00
FLAGSTAR BANCORP INC			2,387.000	89,321.54
FLANIGAN'S ENTERPRISES INC			102.000	2,325.60
FLEETCOR TECHNOLOGIES INC			13,960.000	2,686,322.80
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			4,773.000	119,515.92
FLEXSTEEL INDUSTRIES INC			1,653.000	77,327.34
FLIR SYSTEMS INC			12,225.000	569,929.50
FLOTEK INDUSTRIES INC			7,031.000	32,764.46
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			11,525.000	485,548.25
FLUIDIGM CORP			9,071.000	53,428.19
FLUOR CORP			20,703.000	1,069,309.95
FLUSHING FINANCIAL CORP			3,052.000	83,930.00
FLYI INC COM			29,300.000	87.90
FMC CORP			18,016.000	1,705,394.56
FNB CORP/PA			438,968.000	6,066,537.76
FNF GROUP			58,938.000	2,312,727.12
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			2,979.000	72,538.65
FONCIERE DES REGIONS			5,809.000	659,040.25
FOOT LOCKER INC			26,222.000	1,229,287.36
FOOTBALL EQUITIES INC			5,500.000	5.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			344,201.000	4,299,070.49
FORESTAR GROUP INC			450.000	9,900.00
FORMFACTOR INC			6,559.000	102,648.35
FORRESTER RESEARCH INC			2,960.000	130,832.00
FORTIVE CORP			32,486.000	2,350,362.10
FORTUNE BRANDS HOME & SECURITY			17,936.000	1,227,539.84
FORTUNE REAL ESTATE INVESTMENT			1,165,932.000	1,440,766.39
FORUM ENERGY TECHNOLOGIES INC			7,770.000	120,823.50
FORWARD AIR CORP			4,046.000	232,402.24
FOSSIL GROUP INC			4,710.000	36,596.70
FOUNDATION MEDICINE INC			2,625.000	179,025.00
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			8,062.000	207,193.40
FOX FACTORY HOLDING CORP			4,908.000	190,675.80
FRANCESCA'S HOLDINGS CORP			7,810.000	57,091.10
FRANK'S INTERNATIONAL NV			5,000.000	33,250.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			6,377.000	132,322.75
FRANKLIN ELECTRIC CO INC			6,774.000	310,926.60
FRANKLIN FINANCIAL NETWORK INC			3,343.000	113,996.30
FRANKLIN RESOURCES INC			41,024.000	1,777,569.92
FRANKLIN STREET PROPERTIES COR			10,784.000	115,820.16
FRASERS CENTREPOINT TRUST			704,447.000	1,180,755.22
FRASERS LOGISTICS & INDUSTRIAL			2,431,637.000	2,110,669.65
FRED'S INC			4,039.000	16,357.95
FREEDOM HOLDING CORP/NV			299.000	1,868.75
FREEMPORT-MCMORAN INC			155,692.000	2,951,920.32
FREIGHTCAR AMERICA INC			4,652.000	79,456.16
FREQUENCY ELECTRONICS INC			3,341.000	31,271.76
FRESENIUS SE & CO KGAA			80,564.000	6,294,953.22
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,700.000	224,049.00
FRIEDMAN INDUSTRIES INC			2,775.000	15,762.00
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER COMMUNICATIONS CORP			11,873.000	80,261.48
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

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRONTLINE LTD/BERMUDA			7,559.000	34,695.81	
FRP HOLDINGS INC			3,526.000	156,025.50	
FRUTAROM INDUSTRIES LTD			45,987.000	4,324,962.34	
FS INVESTMENT CORP			33,711.000	247,775.85	
FTD COS INC			5,370.000	38,610.30	
FTI CONSULTING INC			6,434.000	276,404.64	
FUBON FINANCIAL HOLDING CO LTD			4,719,000.000	8,039,830.57	
FUEL TECH INC			2,614.000	2,927.68	
FUELCELL ENERGY INC			508.000	863.60	
FULTON FINANCIAL CORP			24,644.000	441,127.60	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			7,486.000	105,477.74	
FVNB CORP COM			3,600.000	0.00	
G-III APPAREL GROUP LTD			5,386.000	198,689.54	
GA EXPRESS INC			1,881.000	0.02	
GABS 114A AELTUS CBO			8,180.000	0.00	
GAINSCO INC			435.000	9,219.83	
GALENA BIOPHARMA INC			15.000	3.93	
GAMCO INVESTORS INC			2,803.000	83,108.95	
GAMETECH INTERNATIONAL INC			4,418.000	22.09	
GAMING AND LEISURE PROPERTIES			158,256.000	5,855,472.00	
GAMING PARTNERS INTERNATIONAL			204.000	2,292.96	
GANNETT CO INC			16,952.000	196,473.68	
GAP INC/THE			19,212.000	654,360.72	
GARGOYLES INC			187.000	0.02	
GARMIN LTD			9,790.000	583,190.30	
GARTNER INC			16,482.000	2,029,758.30	
GAS NATURAL SDG SA			45,259.000	1,046,179.89	
GASLOG LTD			2,596.000	57,761.00	
GASTAR EXPLORATION INC			3,020.000	3,171.00	
GATX CORP			55,031.000	3,420,726.96	
GCP APPLIED TECHNOLOGIES INC			8,054.000	256,922.60	
GEMPHIRE THERAPEUTICS INC			7,600.000	60,420.00	
GENERAC HOLDINGS INC			10,157.000	502,974.64	
GENERAL CABLE CORP			6,909.000	204,506.40	
GENERAL COMMUNICATION INC			7,500.000	292,650.00	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	50.20	
GENERAL DYNAMICS CORP			28,586.000	5,815,821.70	
GENERAL ELECTRIC CO			816,606.000	14,249,774.70	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL MILLS INC			56,793.000	3,367,256.97
GENERAL MOLY INC			5,187.000	1,708.60
GENERAL MOTORS CO			123,783.000	5,073,865.17
GENERAL STEEL HOLDINGS INC			1,145.000	62.98
GENESCO INC			3,254.000	105,755.00
GENESIS ENERGY LP			50,199.000	1,121,947.65
GENESIS HEALTHCARE INC			3,181.000	2,426.78
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			4,243.000	18,499.48
GENMARK DIAGNOSTICS INC			9,317.000	38,851.89
GENOMIC HEALTH INC			5,749.000	196,615.80
GENTHERM INC			5,539.000	175,863.25
GENUINE PARTS CO			17,899.000	1,700,583.99
GENVEC CORP INC			66.000	71.28
GENWORTH FINANCIAL INC			75,162.000	233,753.82
GEO GROUP INC/THE			54,880.000	1,295,168.00
GEOGLOBAL RESOURCES INC			2,056.000	0.41
GEOMET INC			8,674.000	13.01
GEOPETRO RESOURCES CO			1,269.000	11.04
GEOSPACE TECHNOLOGIES CORP			5,144.000	66,717.68
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERMAN AMERICAN BANCORP INC			2,943.000	103,976.19
GERON CORP			8,288.000	14,918.40
GETTY REALTY CORP			5,069.000	137,674.04
GGP INC			83,387.000	1,950,421.93
GIBRALTAR INDUSTRIES INC			4,628.000	152,724.00
GIGA-TRONICS INC			1,580.000	549.20
GILEAD SCIENCES INC			115,244.000	8,256,080.16
GLACIER BANCORP INC			12,011.000	473,113.29
GLADSTONE COMMERCIAL CORP			4,365.000	91,926.90
GLASSBRIDGE ENTERPRISES INC			823.000	765.39
GLAUKOS CORP			4,169.000	106,934.85
GLAXOSMITHKLINE PLC			519,300.000	9,290,338.67
GLEACHER & CO INC			482.000	216.90
GLOBAL BLOOD THERAPEUTICS INC			2,616.000	102,939.60
GLOBAL INDEMNITY LTD			882.000	37,061.64
GLOBAL NET LEASE INC			7,672.000	157,889.76
GLOBAL PAYMENTS INC			20,707.000	2,075,669.68
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLOBALSTAR INC			48,178.000	63,113.18	
GLOBANT SA			3,376.000	156,848.96	
GLOBUS MEDICAL INC			10,477.000	430,604.70	
GLOWPOINT INC			1,539.000	546.19	
GLYCOMIMETICS INC			4,560.000	76,562.40	
GMS INC			2,444.000	91,992.16	
GN STORE NORD A/S			230,000.000	7,437,423.38	
GNC HOLDINGS INC			7,676.000	28,324.44	
GOLAR LNG LTD			11,192.000	333,633.52	
GOLD RESOURCE CORP			12,354.000	54,481.14	
GOLDEN OCEAN GROUP LTD			483.000	3,936.45	
GOLDFIELD CORP/THE			2,425.000	11,882.50	
GOLDMAN SACHS BDC INC			2,550.000	56,559.00	
GOLDMAN SACHS GROUP INC/THE			33,927.000	8,643,242.52	
GOLUB CAPITAL BDC INC			3,129.000	56,947.80	
GOODYEAR TIRE & RUBBER CO/THE			37,448.000	1,209,944.88	
GOPRO INC			13,376.000	101,256.32	
GORMAN-RUPP CO/THE			6,580.000	205,361.80	
GOVERNMENT PROPERTIES INCOME T			8,017.000	148,635.18	
GP STRATEGIES CORP			1,949.000	45,216.80	
GRAHAM CORP			3,625.000	75,871.25	
GRAMERCY PROPERTY TRUST			78,525.000	2,093,476.50	
GRAN TIERRA ENERGY INC			41,329.000	111,588.30	
GRAND CANYON EDUCATION INC			7,323.000	655,628.19	
GRANITE BROADCASTING CORP			140.000	0.00	
GRANITE CONSTRUCTION INC			5,723.000	363,009.89	
GRANITE POINT MORTGAGE TRUST I			35,483.000	629,468.42	
GRAY TELEVISION INC			10,496.000	171,363.00	
GREAT AMERICAN BANCORP INC			144.000	4,356.00	
GREAT ELM CAPITAL GROUP INC			2,071.000	8,387.55	
GREAT LAKES DREDGE & DOCK CORP			13,417.000	72,451.80	
GREAT SOUTHERN BANCORP INC			2,264.000	116,935.60	
GREAT WESTERN BANCORP INC			8,047.000	320,270.60	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	1,875.80	
GREEN DOT CORP			6,430.000	387,471.80	
GREEN PLAINS INC			5,529.000	93,163.65	
GREENBRIER COS INC/THE			5,451.000	290,538.30	
GREENHUNTER RESOURCES INC			1,231.000	0.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREENLIGHT CAPITAL RE LTD			3,389.000	68,118.90
GREIF INC			3,617.000	219,117.86
GRIFFIN INDUSTRIAL REALTY INC			692.000	25,396.40
GRIFFON CORP			10,077.000	205,066.95
GROUP 1 AUTOMOTIVE INC			2,772.000	196,728.84
GROUPON INC			45,322.000	231,142.20
GROWTHPOINT PROPERTIES AUSTRAL			61,657.000	164,447.33
GRUBHUB INC			11,914.000	855,425.20
GRUPO FINANCIERO BANORTE SAB D			1,327,060.000	7,320,517.56
GSE SYSTEMS INC			2,830.000	8,914.50
GSV INC			770.000	1.93
GTT COMMUNICATIONS INC			4,267.000	200,335.65
GTX INC			2,789.000	35,448.19
GUARANTY BANCORP			1,007.000	27,843.55
GUESS? INC			9,687.000	163,516.56
GUIDED THERAPEUTICS INC			2.000	0.06
GULF ISLAND FABRICATION INC			2,159.000	28,984.58
GULFMARK OFFSHORE INC			21.000	598.29
GULFMARK OFFSHORE INC WTS EXP 11/14/2024			246.000	177.12
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,477.000	29,983.10
H&E EQUIPMENT SERVICES INC			2,106.000	85,608.90
H&R BLOCK INC			18,444.000	483,601.68
HACKETT GROUP INC/THE			7,915.000	124,344.65
HAEMONETICS CORP			7,935.000	460,864.80
HALCON RESOURCES CORP			188.000	1,423.16
HALLADOR ENERGY CO			2,637.000	16,059.33
HALLIBURTON CO			76,979.000	3,761,963.73
HALLMARK FINANCIAL SERVICES IN			1,102.000	11,493.86
HALOZYME THERAPEUTICS INC			13,296.000	269,376.96
HALYARD HEALTH INC			6,692.000	309,036.56
HAMILTON BEACH BRANDS HOLDING			1,386.000	35,606.34
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK HOLDING CO			10,843.000	536,728.50
HANDLEMAN CO DEL COM			6,680.000	0.00
HANESBRANDS INC			84,746.000	1,772,038.86
HANGER INC			5,867.000	92,405.25
HANMI FINANCIAL CORP			2,362.000	71,686.70
HANNON ARMSTRONG SUSTAINABLE I			2,792.000	67,175.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HANOVER INSURANCE GROUP INC/TH			5,922.000	640,049.76
HARBOR DIVERSIFIED INC			1,094.000	13.13
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARDINGE INC			2,822.000	49,159.24
HARLEY-DAVIDSON INC			14,847.000	755,415.36
HARMONIC INC			9,386.000	39,421.20
HARRIS CORP			21,760.000	3,082,304.00
HARSCO CORP			11,352.000	211,714.80
HARTE-HANKS INC			6,792.000	6,443.57
HARTFORD FINANCIAL SERVICES GR			193,220.000	10,874,421.60
HARVARD BIOSCIENCE INC			9,991.000	32,970.30
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			18,528.000	1,684,009.92
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	156.00
HAVERTY FURNITURE COS INC			2,572.000	58,255.80
HAWAIIAN HOLDINGS INC			7,678.000	305,968.30
HAWAIIAN TELCOM HOLDCO INC			1,803.000	55,640.58
HAWKINS INC			3,002.000	105,670.40
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,149.000	68,875.45
HB FULLER CO			9,083.000	489,301.21
HC2 HOLDINGS INC			306.000	1,820.70
HCA HEALTHCARE INC			24,989.000	2,195,033.76
HCP INC			148,209.000	3,865,290.72
HDFC BANK LTD ADR			239,970.000	24,397,749.90
HEALTHCARE REALTY TRUST INC			12,951.000	415,986.12
HEALTHCARE SERVICES GROUP INC			11,283.000	594,839.76
HEALTHEQUITY INC			6,585.000	307,256.10
HEALTHSOUTH CORP			81,290.000	4,016,538.90
HEALTHSTREAM INC			3,975.000	92,061.00
HEALTHWAREHOUSE.COM INC			409.000	143.56
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			13,387.000	312,452.58
HEARTLAND FINANCIAL USA INC			2,945.000	157,999.25
HECLA MINING CO			55,663.000	220,982.11
HEDGEPTH PHARMACEUTICALS INC			1,225.000	281.75
HEIDELBERGCEMENT AG			96,740.000	10,483,926.63
HEIDRICK & STRUGGLES INTERNATI			1,626.000	39,918.30

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELEN OF TROY LTD			4,610.000	444,173.50
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	1,022.22
HELIX ENERGY SOLUTIONS GROUP I			15,352.000	115,754.08
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			9,581.000	619,315.84
HEMACARE CORP			391.000	1,169.09
HEMISPHERX BIOPHARMA INC			522.000	180.61
HENNESSY ADVISORS INC			2,483.000	41,068.82
HENRY SCHEIN INC			21,841.000	1,526,249.08
HERCULES CAPITAL INC			4,379.000	57,452.48
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,815.000	27,805.80
HERITAGE FINANCIAL CORP/WA			3,916.000	120,612.80
HERITAGE-CRYSTAL CLEAN INC			3,100.000	67,425.00
HERMAN MILLER INC			9,226.000	369,501.30
HERON THERAPEUTICS INC			4,868.000	88,110.80
HERSHA HOSPITALITY TRUST			17,559.000	305,526.60
HERSHEY CO/THE			25,396.000	2,882,699.96
HERTZ GLOBAL HOLDINGS INC			9,662.000	213,530.20
HESKA CORP			2,476.000	198,599.96
HESS CORP			143,231.000	6,799,175.57
HEWLETT PACKARD ENTERPRISE CO			140,717.000	2,020,696.12
HEXAGON AB			129,855.000	6,516,936.75
HFF INC			4,877.000	237,217.28
HHGREGG INC			6,832.000	22.55
HIBBETT SPORTS INC			3,712.000	75,724.80
HIKMA PHARMACEUTICALS PLC			910,000.000	13,959,568.35
HILL INTERNATIONAL INC			4,665.000	25,424.25
HILLENBRAND INC			9,266.000	414,190.20
HILLTOP HOLDINGS INC			9,879.000	250,235.07
HILTON WORLDWIDE HOLDINGS INC			31,040.000	2,478,854.40
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			132.000	27,324.00
HISPANIC EXPRESS INC			200.000	20.00
HKBN LTD			598,504.000	756,427.34
HKN INC			44.000	363.00
HKT TRUST & HKT LTD			582,260.000	741,855.83
HMN FINANCIAL INC			1,431.000	27,403.65

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HMS HOLDINGS CORP			12,434.000	210,756.30
HNI CORP			7,821.000	301,655.97
HOLLYSYS AUTOMATION TECHNOLOGI			8,967.000	199,695.09
HOLLYWOOD MEDIA CORP			3,839.000	2,764.08
HOLOGIC INC			52,575.000	2,247,581.25
HOLOGRAPHIC STORAGE LTD			43.000	34.40
HOME BANCORP INC			1,652.000	71,399.44
HOME BANCSHARES INC/AR			18,229.000	423,824.25
HOME DEPOT INC/THE			136,219.000	25,817,587.07
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,719.000	78,715.05
HON HAI PRECISION INDUSTRY CO			3,446,300.000	11,025,009.90
HONEYWELL INTERNATIONAL INC			71,642.000	10,987,017.12
HOOKER FURNITURE CORP			2,059.000	87,404.55
HOOPER HOLMES INC			820.000	344.56
HOPE BANCORP INC			17,562.000	320,506.50
HOPEWELL HIGHWAY INFRASTRUCTUR			2,546,260.000	1,622,091.36
HOPFED BANCORP INC			1,540.000	21,898.80
HORACE MANN EDUCATORS CORP			8,619.000	380,097.90
HORIZON BANCORP/IN			4,243.000	117,955.40
HORIZON PHARMA PLC			26,386.000	385,235.60
HORMEL FOODS CORP			60,202.000	2,190,750.78
HORNBECK OFFSHORE SERVICES INC			5,014.000	15,593.54
HORTONWORKS INC			2,057.000	41,366.27
HOST HOTELS & RESORTS INC			432,229.000	8,579,745.65
HOSTESS BRANDS INC			285,976.000	4,235,304.56
HOUGHTON MIFFLIN HARCOURT CO			17,420.000	162,006.00
HOULIHAN LOKEY INC			2,283.000	103,716.69
HOUSTON AMERICAN ENERGY CORP			3,012.000	993.96
HOUSTON WIRE & CABLE CO			778.000	5,601.60
HOVNIANIAN ENTERPRISES INC			6,731.000	22,548.85
HP INC			165,847.000	3,484,445.47
HRG GROUP INC			17,153.000	290,743.35
HSN INC			11,076.000	446,916.60
HUBSPOT INC			5,072.000	448,364.80
HUDBAY MINERALS INC			344,260.000	3,029,488.00
HUDSON GLOBAL INC			580.000	1,305.00
HUFFY CORP COM			5,000.000	1.25
HUHTAMAKI OYJ			132,908.000	5,585,857.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUMANA INC			43,944.000	10,901,188.08
HUNTINGTON BANCSHARES INC/OH			197,058.000	2,869,164.48
HUNTINGTON INGALLS INDUSTRIES			2,707.000	638,039.90
HUNTSMAN CORP			175,610.000	5,846,056.90
HURCO COS INC			1,400.000	59,080.00
HURON CONSULTING GROUP INC			3,089.000	124,950.05
HUTCHISON PORT HOLDINGS TRUST			2,805,989.000	1,164,485.44
HUTTIG BUILDING PRODUCTS INC			2,100.000	13,965.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	52.72
HYPERDYNAMICS CORP			406.000	12.18
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,479.000	125,951.64
IBERDROLA SA			48,343.000	375,004.77
IBERIABANK CORP			6,186.000	479,415.00
ICAD INC			1,254.000	4,313.76
ICADE			13,750.000	1,352,746.23
ICF INTERNATIONAL INC			2,807.000	147,367.50
ICON PLC			20,520.000	2,301,318.00
ICONIX BRAND GROUP INC			9,235.000	11,913.15
ICTC GROUP INC			1.000	63.00
ICU MEDICAL INC			2,138.000	461,808.00
ID SYSTEMS INC			2,069.000	14,358.86
IDACORP INC			8,422.000	769,433.92
IDENTIV INC			369.000	1,232.46
IDERA PHARMACEUTICALS INC			10,222.000	21,568.42
IDEXX LABORATORIES INC			13,049.000	2,040,602.62
IDNA INC			2,887.000	2.62
IDT CORP			5,461.000	57,886.60
IEC ELECTRONICS CORP			3,039.000	12,520.68
IENTERTAINMENT NETWORK INC			831.000	8.31
IES HOLDINGS INC			254.000	4,381.50
IGB REAL ESTATE INVESTMENT TRU			1,635,256.000	727,319.20
IGO CORPORATIONS			26,400.000	3.75
IHS MARKIT LTD			52,320.000	2,362,248.00
II-VI INC			9,800.000	460,110.00
ILG INC			15,793.000	449,784.64
ILLINOIS TOOL WORKS INC			48,433.000	8,081,046.05
ILLUMINA INC			16,263.000	3,553,302.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IMAGEWARE SYSTEMS INC			1,155.000	1,790.25	
IMAGINON INC			667.000	0.00	
IMAX CORP			9,043.000	209,345.45	
IMMERSION CORP			3,037.000	21,441.22	
IMMOBILIARE GRANDE DISTRIBUZION			71,452.000	82,710.77	
IMMUNE DESIGN CORP			1,029.000	4,013.10	
IMMUNE PHARMACEUTICALS INC			2.000	1.14	
IMMUNOGEN INC			13,735.000	88,041.35	
IMMUNOMEDICS INC			11,969.000	193,419.04	
IMPAC MORTGAGE HOLDINGS INC			621.000	6,309.36	
IMPATH INC COM			18,800.000	0.00	
IMPAX LABORATORIES INC			14,542.000	242,124.30	
IMPERVA INC			5,797.000	230,140.90	
IMPINJ INC			2,857.000	64,368.21	
INC RESEARCH HOLDINGS INC			7,004.000	305,374.40	
INCOMNET INC			300.000	0.03	
INCYTE CORP			15,454.000	1,463,648.34	
INDEPENDENCE CONTRACT DRILLING			6,200.000	24,676.00	
INDEPENDENCE HOLDING CO			2,943.000	80,785.35	
INDEPENDENCE REALTY TRUST INC			33,541.000	338,428.69	
INDEPENDENT BANK CORP/MI			170.000	3,799.50	
INDEPENDENT BANK CORP/ROCKLAND			6,111.000	426,853.35	
INDYMAC BANCORP INC			25,800.000	260.58	
INFINEON TECHNOLOGIES AG			629,370.000	17,257,494.07	
INFINERA CORP			16,845.000	106,628.85	
INFINITY ENERGY RESOURCES INC			204.000	14.28	
INFINITY PHARMACEUTICALS INC			9,419.000	19,120.57	
INFINITY PROPERTY & CASUALTY CO			2,254.000	238,924.00	
INFORMA PLC			1,529,105.000	14,934,546.81	
INFRATIL LTD			313,658.000	740,604.25	
ING GROEP NV			460,100.000	8,466,879.83	
INGERSOLL-RAND PLC			74,578.000	6,651,611.82	
INGEVITY CORP			6,400.000	451,008.00	
INGLES MARKETS INC			9,253.000	320,153.80	
INGREDION INC			4,894.000	684,181.20	
INMARSAT PLC			9,142.000	60,696.45	
INNERWORKINGS INC			803.000	8,054.09	
INNODATA INC			4,606.000	6,264.16	
INNOPHOS HOLDINGS INC			2,457.000	114,815.61	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INNOSPEC INC			3,054.000	215,612.40
INNOVATIVE SOLUTIONS & SUPPORT			3,021.000	8,881.74
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			10,581.000	150,144.39
INOGEN INC			2,413.000	287,340.04
INOVALON HOLDINGS INC			12,103.000	181,545.00
INOVIO PHARMACEUTICALS INC			15,174.000	62,668.62
INPHI CORP			6,960.000	254,736.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,314.000	5,335.54
INSIGHT ENTERPRISES INC			5,295.000	202,745.55
INSIGNIA SYSTEMS INC			2,267.000	2,697.73
INSMED INC			9,469.000	295,243.42
INSPERITY INC			8,776.000	503,303.60
INSTALLED BUILDING PRODUCTS IN			1,816.000	137,925.20
INSTEEL INDUSTRIES INC			3,993.000	113,081.76
INSULET CORP			8,669.000	598,161.00
INSYS THERAPEUTICS INC			2,100.000	20,202.00
INTEGER HOLDINGS CORP			6,010.000	272,253.00
INTEGRA BANK CORP			2,671.000	0.27
INTEGRA LIFESCIENCES HOLDINGS			60,257.000	2,883,900.02
INTEGRAL VISION INC			4,289.000	4.29
INTEGRATED DEVICE TECHNOLOGY I			21,385.000	635,776.05
INTEL CORP			441,447.000	20,377,193.52
INTELLICHECK INC			158.000	404.48
INTER PARFUMS INC			4,071.000	176,884.95
INTERACTIVE BROKERS GROUP INC			9,826.000	581,797.46
INTERCONTINENTAL EXCHANGE INC			131,722.000	9,294,304.32
INTERDIGITAL INC/PA			6,358.000	484,161.70
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			8,516.000	214,177.40
INTERLINK ELECTRONICS INC			805.000	4,194.05
INTERMEDIATE TERM CREDIT BD INDX FND			9,157,899.140	501,398,924.97
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,452.000	22,810.92
INTERNATIONAL BANCSHARES CORP			7,865.000	312,240.50
INTERNATIONAL BUSINESS MACHINE			79,391.000	12,180,167.22
INTERNATIONAL FLAVORS & FRAGRA			16,572.000	2,529,052.92
INTERNATIONAL ISOTOPES INC			831.000	66.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERNATIONAL PAPER CO			42,790.000	2,479,252.60	
INTERNATIONAL SEAWAYS INC			1,381.000	25,493.26	
INTERNATIONAL SPEEDWAY CORP			3,830.000	152,625.50	
INTERPACE DIAGNOSTICS GROUP IN			338.000	344.76	
INTERPHASE CORP			1,377.000	24.78	
INTERPLAY ENTERTAINMENT CORP			12,923.000	64.62	
INTERPUBLIC GROUP OF COS INC/T			438,104.000	8,832,176.64	
INTERSECT ENT INC			8,942.000	289,720.80	
INTERVISUAL BOOKS INC			5,600.000	0.56	
INTERXION HOLDING NV			48,527.000	2,859,696.11	
INTEST CORP			1,523.000	13,173.95	
INTEVAC INC			2,241.000	15,350.85	
INTIVA BIOPHARMA INC			50.000	195.00	
INTL. FCSTONE INC			3,340.000	142,050.20	
INTRA-CELLULAR THERAPIES INC			4,000.000	57,920.00	
INTREPID POTASH INC			7,349.000	34,981.24	
INTREXON CORP			7,918.000	91,215.36	
INTRICON CORP			2,383.000	47,064.25	
INTRUSION INC			1,848.000	2,125.20	
INTUIT INC			25,997.000	4,101,806.66	
INTUITIVE SURGICAL INC			14,024.000	5,117,918.56	
INUVO INC			1,115.000	903.15	
INVACARE CORP			8,850.000	149,122.50	
INVERSIONES AGUAS METROPOLITAN			364,214.000	691,673.71	
INVESCO LTD			51,020.000	1,864,270.80	
INVESCO MORTGAGE CAPITAL INC			18,752.000	334,348.16	
INVESTMENT TECHNOLOGY GROUP IN			5,270.000	101,447.50	
INVESTORS BANCORP INC			56,442.000	783,414.96	
INVESTORS REAL ESTATE TRUST			13,620.000	77,361.60	
INVESTORS TITLE CO			815.000	156,977.15	
INVINCIBLE INVESTMENT CORP			442.000	188,139.37	
INVITAE CORP			1.000	9.08	
INVIVO THERAPEUTICS HOLDINGS C			2,039.000	1,590.42	
ION GEOPHYSICAL CORP			1,656.000	32,706.00	
IOVANCE BIOTHERAPEUTICS INC			7,165.000	57,320.00	
IPASS INC			6,591.000	3,426.66	
IQVIA HOLDINGS INC			30,202.000	2,956,775.80	
IRADIMED CORP			8,638.000	130,865.70	
IRHYTHM TECHNOLOGIES INC			600.000	33,630.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IRIDEX CORP			5,912.000	45,049.44	
IRIDIUM COMMUNICATIONS INC			5,272.000	62,209.60	
IROBOT CORP			4,009.000	307,490.30	
IRON MOUNTAIN INC			236,726.000	8,931,671.98	
ISHARES CORE S&P MIDCAP ETF			2,330,111.000	442,208,465.58	
ISIGN SOLUTIONS INC			2.000	0.44	
ISRAEL DISCOUNT BANK LTD			3,566,074.000	10,384,977.78	
ISRAMCO INC			200.000	20,930.00	
ISTAR INC			6,664.000	75,303.20	
ITERIS INC			3,081.000	21,474.57	
ITOCHU CORP			705,700.000	13,174,319.84	
ITRON INC			6,451.000	439,958.20	
ITUS CORP			1,524.000	3,550.92	
ITZYOURMALL INC			17.000	0.00	
IXYS CORP			5,560.000	133,162.00	
J SAINSBURY PLC			2,235,400.000	7,299,784.77	
J&J SNACK FOODS CORP			3,896.000	591,529.68	
J2 GLOBAL INC			7,355.000	551,845.65	
JACK IN THE BOX INC			10,589.000	1,038,886.79	
JACO ELECTRONICS INC			1,562.000	14.06	
JACOBS ENGINEERING GROUP INC			10,628.000	701,022.88	
JAKKS PACIFIC INC			8,349.000	19,620.15	
JAPAN AIRLINES CO LTD			227,700.000	8,909,912.30	
JAZZ PHARMACEUTICALS PLC			23,180.000	3,121,187.00	
JB HUNT TRANSPORT SERVICES INC			13,554.000	1,558,438.92	
JBS SA			1,561,700.000	4,618,575.56	
JELD-WEN HOLDING INC			62,955.000	2,478,538.35	
JER INVESTORS TRUST INC			786.000	7.86	
JERONIMO MARTINS SGPS SA			455,870.000	8,865,283.83	
JETBLUE AIRWAYS CORP			273,685.000	6,114,122.90	
JIANGSU EXPRESSWAY CO LTD			36,468.000	55,513.95	
JM SMUCKER CO/THE			21,585.000	2,681,720.40	
JOHN B SANFILIPPO & SON INC			752.000	47,564.00	
JOHN BEAN TECHNOLOGIES CORP			4,263.000	472,340.40	
JOHN LAING INFRASTRUCTURE			672,902.000	1,121,450.39	
JOHN WILEY & SONS INC			6,600.000	433,950.00	
JOHN WOOD GROUP PLC			1,550,000.000	13,628,956.25	
JOHNSON & JOHNSON			244,506.000	34,162,378.32	
JOHNSON CONTROLS INTERNATIONAL			103,187.000	3,932,456.57	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHNSON OUTDOORS INC			1,889.000	117,288.01
JOUNCE THERAPEUTICS INC			1,500.000	19,125.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			327,290.000	35,000,392.60
JULIUS BAER GROUP LTD			157,160.000	9,611,837.86
JUNIPER NETWORKS INC			60,528.000	1,725,048.00
JUNIPER PHARMACEUTICALS INC			675.000	3,273.75
JUNO THERAPEUTICS INC			9,400.000	429,674.00
JUST EAT PLC			1,000,000.000	10,564,977.50
K12 INC			2,830.000	44,997.00
K2M GROUP HOLDINGS INC			5,970.000	107,460.00
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,117.000	212,546.80
KAISER ALUMINUM CORP			2,408.000	257,294.80
KAMAN CORP			3,820.000	224,768.80
KANSAS CITY LIFE INSURANCE CO			1,526.000	69,051.50
KANSAS CITY SOUTHERN			17,753.000	1,867,970.66
KAO CORP			118,600.000	8,021,424.04
KAPSTONE PAPER AND PACKAGING C			14,571.000	330,615.99
KAR AUCTION SERVICES INC			16,509.000	833,869.59
KARYOPHARM THERAPEUTICS INC			7,345.000	70,512.00
KATY INDUSTRIES INC			5,499.000	6.05
KAUFMAN & BROAD SA			13,669.000	650,476.33
KB FINANCIAL GROUP INC			146,800.000	8,693,771.49
KB HOME			9,410.000	300,649.50
KBC GROUP NV			283,470.000	24,205,188.07
KBR INC			516,610.000	10,244,376.30
KDDI CORP			414,300.000	10,314,286.49
KEARNY FINANCIAL CORP/MD			10,442.000	150,886.90
KELLOGG CO			32,168.000	2,186,780.64
KELLY SERVICES INC			4,117.000	112,270.59
KEMET CORP			3,039.000	45,767.34
KEMPER CORP			5,965.000	410,988.50
KENNAMETAL INC			12,680.000	613,838.80
KENNEDY-WILSON HOLDINGS INC			11,925.000	206,898.75
KEPPEL DC REIT			562,298.000	601,680.74
KEPPEL INFRASTRUCTURE TRUST			5,209,001.000	2,241,226.86
KERING SA			37,110.000	17,512,743.38
KERRY GROUP PLC			55,236.000	6,201,610.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KERYX BIOPHARMACEUTICALS INC			4,894.000	22,757.10	
KEWAUNEE SCIENTIFIC CORP			494.000	14,326.00	
KEY TECHNOLOGY INC			1,041.000	19,185.63	
KEY TRONIC CORP			7,435.000	50,781.05	
KEYCORP			384,933.000	7,764,098.61	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KFORCE INC			7,239.000	182,784.75	
KID BRANDS INC			2,768.000	7.75	
KILLAM APT REAL ESTATE INVT TR TR UNIT			109,327.000	1,240,775.72	
KIMBALL ELECTRONICS INC			4,825.000	88,056.25	
KIMBALL INTERNATIONAL INC			6,434.000	120,122.78	
KIMBERLY-CLARK CORP			42,106.000	5,080,509.96	
KIMCO REALTY CORP			68,860.000	1,249,809.00	
KINDER MORGAN INC/DE			184,702.000	3,337,565.14	
KINDRED HEALTHCARE INC			14,620.000	141,814.00	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KIRKLAND'S INC			367.000	4,391.16	
KITE REALTY GROUP TRUST			11,221.000	219,931.60	
KKR REAL ESTATE FINANCE TRUST			98,908.000	1,979,149.08	
KLA-TENCOR CORP			24,197.000	2,542,378.79	
KLX INC			8,723.000	595,344.75	
KMG CHEMICALS INC			2,300.000	151,984.00	
KNIGHT-SWIFT TRANSPORTATION HO			17,775.000	777,123.00	
KNOLL INC			11,187.000	257,748.48	
KNOWLES CORP			12,319.000	180,596.54	
KOC HOLDING AS			1,801,000.000	8,777,951.26	
KOHL'S CORP			14,873.000	806,562.79	
KOMATSU LTD			424,600.000	15,370,784.16	
KONA GRILL INC			1,703.000	2,980.25	
KONINKLIJKE DSM NV			107,000.000	10,236,447.75	
KOPIN CORP			10,582.000	33,862.40	
KOPPERS HOLDINGS INC			4,495.000	228,795.50	
KOREA ELECTRIC POWER CORP			177,800.000	6,336,058.90	
KOREAN REINSURANCE CO			532,200.000	5,468,402.37	
KORN/FERRY INTERNATIONAL			7,045.000	291,522.10	
KOSS CORP			6,340.000	19,590.60	
KRAFT HEINZ CO/THE			57,462.000	4,468,245.12	
KRATON CORP			5,084.000	244,896.28	
KRATOS DEFENSE & SECURITY SOLU			3,177.000	33,644.43	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KROGER CO/THE			100,875.000	2,769,018.75
KRONOS WORLDWIDE INC			8,006.000	206,314.62
KROTON EDUCACIONAL SA			2,000,000.000	11,094,027.92
KRUNG THAI BANK PCL			15,138,900.000	8,918,897.83
KULICKE & SOFFA INDUSTRIES INC			6,399.000	155,719.67
KURA ONCOLOGY INC			4,200.000	64,260.00
KVH INDUSTRIES INC			3,505.000	36,276.75
L BRANDS INC			32,200.000	1,939,084.00
L3 TECHNOLOGIES INC			15,873.000	3,140,473.05
LA JOLLA PHARMACEUTICAL CO			5,053.000	162,605.54
LA QUINTA HOLDINGS INC			12,921.000	238,521.66
LA-Z-BOY INC			7,280.000	227,136.00
LABORATORY CORP OF AMERICA HOL			20,536.000	3,275,697.36
LADENBURG THALMANN FINANCIAL S			5,636.000	17,809.76
LAKELAND BANCORP INC			1,095.000	21,078.75
LAKELAND FINANCIAL CORP			3,315.000	160,744.35
LAKELAND INDUSTRIES INC			1,010.000	14,695.50
LAM RESEARCH CORP			43,897.000	8,080,120.79
LANCASTER COLONY CORP			3,845.000	496,812.45
LANDEC CORP			3,623.000	45,649.80
LANDMARK INFRASTRUCTURE PARTNE			2,007.000	36,326.70
LANDS' END INC			3,205.000	62,657.75
LANNETT CO INC			4,578.000	106,209.60
LANTHEUS HOLDINGS INC			5,665.000	115,849.25
LANTRONIX INC			1,316.000	2,658.32
LAREDO PETROLEUM INC			9,574.000	101,580.14
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASALLE HOTEL PROPERTIES			70,203.000	1,970,598.21
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			18,022.000	104,167.16
LAWSON PRODUCTS INC/DE			1,590.000	39,352.50
LAYNE CHRISTENSEN CO			2,418.000	30,345.90
LAZARD EMERG MKT EQY-INST			8,292,611.337	166,018,078.97
LAZARD LTD			140,070.000	7,353,675.00
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,949.000	80,065.35
LCI INDUSTRIES			3,634.000	472,420.00
LEAR CORP			5,021.000	887,009.86
LEAR CORP COM			10,600.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEARNING TREE INTERNATIONAL IN			3,072.000	7,219.20
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			10,841.000	457,598.61
LEGAL & GENERAL GROUP PLC			1,994,300.000	7,373,058.22
LEGGETT & PLATT INC			11,630.000	555,099.90
LEIDOS HOLDINGS INC			55,770.000	3,601,068.90
LEMAITRE VASCULAR INC			4,707.000	149,870.88
LENDINGCLUB CORP			44,977.000	185,755.01
LENDINGTREE INC			1,016.000	345,897.20
LENDLEASE GROUP			563,600.000	7,207,402.75
LENNAR CORP			34,825.000	2,202,333.00
LENOX GROUP INC COM			6,400.000	112.00
LEUCADIA NATIONAL CORP			27,660.000	732,713.40
LEXICON PHARMACEUTICALS INC			7,932.000	78,368.16
LEXINGTON REALTY TRUST			55,534.000	535,903.10
LGI HOMES INC			2,500.000	187,575.00
LGL GROUP INC/THE			450.000	2,527.83
LHC GROUP INC			4,406.000	269,867.50
LIBBEY INC			2,774.000	20,777.26
LIBERTY BROADBAND CORP			14,493.000	1,234,223.88
LIBERTY GLOBAL PLC LILAC			346,935.000	6,900,537.15
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY INTERACTIVE CORP QVC G			20,374.000	497,533.08
LIBERTY MEDIA CORP-LIBERTY SIR			132,257.000	5,245,312.62
LIBERTY PROPERTY TRUST			178,955.000	7,696,854.55
LIBERTY TRIPADVISOR HOLDINGS I			10,209.000	96,219.83
LIBERTY VENTURES			203,677.000	11,047,440.48
LICT CORP			10.000	115,500.00
LIFE STORAGE INC			5,340.000	475,633.80
LIFEPOINT HEALTH INC			6,327.000	315,084.60
LIFETIME BRANDS INC			2,045.000	33,742.50
LIGAND PHARMACEUTICALS INC			6,915.000	946,870.95
LIGHTPATH TECHNOLOGIES INC			718.000	1,593.96
LIMELIGHT NETWORKS INC			6,780.000	29,899.80
LINCOLN EDUCATIONAL SERVICES C			1,769.000	3,573.38
LINCOLN NATIONAL CORP			32,841.000	2,524,487.67
LINDSAY CORP			2,254.000	198,802.80
LINE CORP			255,000.000	10,401,464.93
LINNCO LLC ESCROW			13,796.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LINTEC CORP			312,600.000	8,727,270.49
LIONS GATE ENTERTAINMENT CORP			196,065.000	6,223,103.10
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,141.000	20,083.85
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	2,956.78
LITHIA MOTORS INC			3,681.000	418,124.79
LITTELFUSE INC			3,512.000	694,743.84
LIVANOVA PLC			7,026.000	561,517.92
LIVE MICROSYSTEMS INC			1,765.000	706.00
LIVEPERSON INC			10,455.000	120,232.50
LKQ CORP			40,268.000	1,637,699.56
LOCALIZA RENT A CAR SA			1,837,500.000	12,220,086.82
LOCKHEED MARTIN CORP			26,448.000	8,491,130.40
LOEWS CORP			150,108.000	7,509,903.24
LOGIC DEVICES INC			306.000	0.31
LOJAS RENNER SA			796,800.000	8,525,046.58
LONDON STOCK EXCHANGE GROUP PL			437,047.000	22,424,797.44
LONZA GROUP AG			73,140.000	19,761,684.96
LOOKSMART GROUP INC			13.000	273.00
LORAL SPACE & COMMUNICATIONS I			2,455.000	108,142.75
LOUISIANA-PACIFIC CORP			22,557.000	592,346.82
LOWE'S COS INC			73,474.000	6,828,673.56
LOXO ONCOLOGY INC			2,308.000	194,287.44
LRAD CORP			2,106.000	5,243.94
LS STARRETT CO/THE			1,005.000	8,643.00
LSB INDUSTRIES INC			3,061.000	26,814.36
LSC COMMUNICATIONS INC			560.000	8,484.00
LSI INDUSTRIES INC			2,990.000	20,571.20
LTC PROPERTIES INC			3,927.000	171,020.85
LTV CORP			50,656.000	75.98
LUBY'S INC			5,419.000	14,306.16
LUKOIL PJSC ADR			211,300.000	12,181,445.00
LUMBER LIQUIDATORS HOLDINGS IN			7,221.000	226,667.19
LUMENTUM HOLDINGS INC			9,306.000	455,063.40
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,873.000	135,398.10
LUNA INNOVATIONS INC			1,542.000	3,731.64
LUNDIN PETROLEUM AB			406,490.000	9,323,825.62
LUXOFT HOLDING INC			4,743.000	264,185.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LYDALL INC			3,361.000	170,570.75
LYONDELLBASELL INDUSTRIES NV			34,093.000	3,761,139.76
M&T BANK CORP			23,738.000	4,058,960.62
M/I HOMES INC			2,774.000	95,425.60
MABVAX THERAPEUTICS HOLDINGS I			4.000	2.80
MACATAWA BANK CORP			6,306.000	63,060.00
MACERICH CO/THE			31,874.000	2,093,484.32
MACK-CALI REALTY CORP			12,912.000	278,382.72
MACOM TECHNOLOGY SOLUTIONS HOL			5,850.000	190,359.00
MACQUARIE INFRASTRUCTURE CORP			19,929.000	1,279,441.80
MACROGENICS INC			7,096.000	134,824.00
MACY'S INC			64,559.000	1,626,241.21
MADRIGAL PHARMACEUTICALS INC			81.000	7,434.99
MAGELLAN HEALTH INC			5,005.000	483,232.75
MAGELLAN MIDSTREAM PARTNERS LP			134,346.000	9,530,505.24
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	11,587,622.80
MAGNACHIP SEMICONDUCTOR CORP			2,714.000	27,004.30
MAGNITOGORSK IRON & STEEL WORK GDR			159,258.000	1,551,172.92
MAIDEN HOLDINGS LTD			15,176.000	100,161.60
MAIN STREET CAPITAL CORP			6,871.000	272,984.83
MAINSOURCE FINANCIAL GROUP INC			2,793.000	101,413.83
MAJESCO			223.000	1,197.51
MAKITA CORP			327,500.000	13,765,757.05
MALIBU BOATS INC			3,349.000	99,565.77
MANHATTAN ASSOCIATES INC			13,370.000	662,349.80
MANHATTAN BRIDGE CAPITAL INC			399.000	2,364.08
MANITOWOC CO INC/THE COM NEW			5,075.000	199,650.50
MANNATECH INC			266.000	3,990.00
MANNKIND CORP			7,003.000	16,246.96
MANTECH INTERNATIONAL CORP/VA			3,440.000	172,653.60
MAPFRE SA			2,768,300.000	8,902,139.69
MAPLETREE COMMERCIAL TRUST			860,471.000	1,043,073.20
MAPLETREE GREATER CHINA COMMER			819,556.000	754,305.51
MAPLETREE INDUSTRIAL TRUST			835,988.000	1,269,871.03
MAPLETREE LOGISTICS TRUST			3,348,275.000	3,307,185.72
MARATHON OIL CORP			110,027.000	1,862,757.11
MARATHON PETROLEUM CORP			82,931.000	5,471,787.38
MARCHEX INC			2,813.000	9,085.99

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARCUS & MILLICHAP INC			940.000	30,653.40
MARCUS CORP/THE			3,277.000	89,625.95
MARINA BIOTECH INC			4.000	6.60
MARINE PRODUCTS CORP			6,914.000	88,084.36
MARINEMAX INC			2,056.000	38,858.40
MARKEL CORP			1,668.000	1,900,068.84
MARLIN BUSINESS SERVICES CORP			1,613.000	36,131.20
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			60,229.000	8,174,882.17
MARRIOTT VACATIONS WORLDWIDE C			3,783.000	511,499.43
MARSH & MCLENNAN COS INC			55,396.000	4,508,680.44
MARTEN TRANSPORT LTD			5,791.000	117,557.30
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			11,367.000	2,512,561.68
MASCO CORP			42,694.000	1,875,974.36
MASIMO CORP			8,254.000	699,939.20
MASONITE INTERNATIONAL CORP			4,507.000	334,194.05
MASTEC INC			60,323.000	2,952,810.85
MASTECH DIGITAL INC			681.000	6,728.28
MASTERCARD INC			88,134.000	13,339,962.24
MATADOR RESOURCES CO			10,703.000	333,184.39
MATAHARI DEPARTMENT STORE TBK			10,700,000.000	7,886,542.00
MATEON THERAPEUTICS INC			10.000	1.47
MATERION CORP			5,337.000	259,378.20
MATRIX SERVICE CO			6,621.000	117,853.80
MATSON INC			6,704.000	200,047.36
MATTEL INC			54,284.000	834,887.92
MATTERSIGHT CORP			1,277.000	3,256.35
MATTHEWS INTERNATIONAL CORP			5,238.000	276,566.40
MAUI LAND & PINEAPPLE CO INC			319.000	5,518.70
MAXAR TECHNOLOGIES LTD			3,516.000	226,149.12
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			18,656.000	975,335.68
MAXIMUS INC			10,095.000	722,600.10
MAXLINEAR INC			10,025.000	264,860.50
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,902.000	16,715.52
MB FINANCIAL INC			10,876.000	484,199.52
MBIA INC			18,837.000	137,886.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MBT FINANCIAL CORP			2,305.000	24,433.00
MCCLATCHY CO/THE			777.000	6,938.61
MCCORMICK & CO INC/MD			20,939.000	2,133,893.49
MCDERMOTT INTERNATIONAL INC			33,391.000	219,712.78
MCDONALD'S CORP			81,340.000	14,000,240.80
MCEWEN MINING INC			45,793.000	104,408.04
MGRATH RENTCORP			4,001.000	187,966.98
MCKESSON CORP			18,392.000	2,868,232.40
MCRAE INDUSTRIES INC			1,002.000	34,068.00
MDC HOLDINGS INC			5,088.000	162,205.44
MECHANICAL TECHNOLOGY INC			734.000	741.34
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			96,411.000	1,081,731.42
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			625,606.000	8,620,850.68
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			83,209.000	2,274,934.06
MEDICINOVA INC			7,149.000	46,254.03
MEDIDATA SOLUTIONS INC			8,582.000	543,841.34
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,900.000	68,894.00
MEDTRONIC PLC			199,489.000	16,108,736.75
MEET GROUP INC/THE			76.000	214.32
MEI PHARMA INC			100.000	210.00
MELINTA THERAPEUTICS INC			1,442.000	22,783.60
MERCADOLIBRE INC			31,178.000	9,810,469.48
MERCANTILE BANK CORP			785.000	27,765.45
MERCIALYS SA			12,752.000	282,440.94
MERCK & CO INC			250,194.000	14,078,416.38
MERCURY GENERAL CORP			1,512.000	80,801.28
MERCURY SYSTEMS INC			7,332.000	376,498.20
MEREDITH CORP			53,179.000	3,512,472.95
MERIDIAN BANCORP INC			5,586.000	115,071.60
MERIDIAN BIOSCIENCE INC			6,857.000	95,998.00
MERIDIAN ENERGY LTD			291,461.000	606,314.66
MERIT MEDICAL SYSTEMS INC			7,313.000	315,921.60
MERITAGE HOMES CORP			5,080.000	260,096.00
MERITOR INC			11,215.000	263,103.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERRIMACK PHARMACEUTICALS INC			3,096.000	31,734.00
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	62,758.03
META FINANCIAL GROUP INC			4,138.000	383,385.70
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			5,383.000	215,858.30
METLIFE INC			117,212.000	5,926,238.72
METRO AG			325,500.000	6,507,825.66
METRO ONE TELECOMMUNICATIONS			4,577.000	45.77
METSO OYJ			87,660.000	2,996,812.78
METTLER-TOLEDO INTERNATIONAL I			7,888.000	4,886,773.76
MEXCO ENERGY CORP			114.000	448.02
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,149,790.700	35,220,388.72
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			6,391,818.830	123,988,501.66
MGE ENERGY INC			6,243.000	393,933.30
MGIC INVESTMENT CORP			50,557.000	713,359.27
MGM GROWTH PROPERTIES LLC			89,249.000	2,601,608.35
MGM RESORTS INTERNATIONAL			60,443.000	2,018,191.77
MGP INGREDIENTS INC			3,499.000	269,003.12
MICHAEL KORS HOLDINGS LTD			13,417.000	844,600.15
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			6.000	6.12
MICROCHIP TECHNOLOGY INC			27,433.000	2,410,812.04
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,774.000	6,209.00
MICRON TECHNOLOGY INC			193,874.000	7,972,098.88
MICROSEMI CORP			186,660.000	9,640,989.00
MICROSOFT CORP			798,665.000	68,317,804.10
MICROSTRATEGY INC			1,637.000	214,938.10
MICROVISION INC			227.000	370.01
MICROWAVE FILTER CO INC			1,944.000	1,166.40
MID-AMERICA APARTMENT COMMUNIT			19,156.000	1,926,327.36
MIDDLESEX WATER CO			5,856.000	233,712.96
MIDLAND STATES BANCORP INC			5.000	162.40
MIDSOUTH BANCORP INC			419.000	5,551.75
MILLER INDUSTRIES INC/TN			4,352.000	112,281.60
MIMECAST LTD			6,169.000	176,865.23
MIMEDX GROUP INC			15,148.000	191,470.72
MINERALS TECHNOLOGIES INC			6,016.000	414,201.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MINERVA NEUROSCIENCES INC			6,849.000	41,436.45
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			850.000	15,512.50
MISONIX INC			1,516.000	14,553.60
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,946.000	6,168.82
MITEK SYSTEMS INC			1,590.000	14,230.50
MITEL NETWORKS CORP			772,078.000	6,354,201.94
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	9,225,015.72
MKS INSTRUMENTS INC			7,748.000	732,186.00
MOBILE MINI INC			6,388.000	220,386.00
MODINE MANUFACTURING CO			2,299.000	46,439.80
MODUSLINK GLOBAL SOLUTIONS INC			19,398.000	48,301.02
MOELIS & CO			2,154.000	104,469.00
MOHAWK INDUSTRIES INC			10,701.000	2,952,405.90
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			6,803.000	521,654.04
MOLSON COORS BREWING CO			28,181.000	2,312,814.67
MOMENTA PHARMACEUTICALS INC			11,645.000	162,447.75
MONARCH CASINO & RESORT INC			2,334.000	104,609.88
MONARCH CEMENT CO/THE			90.000	6,282.00
MONARCH SERVICES INC			350.000	2.10
MONDELEZ INTERNATIONAL INC			145,872.000	6,243,321.60
MONEYGRAM INTERNATIONAL INC			218.000	2,873.24
MONMOUTH REAL ESTATE INVESTMEN			6,815.000	121,307.00
MONOLITHIC POWER SYSTEMS INC			5,661.000	636,069.96
MONOTARO CO LTD			334,500.000	10,689,747.23
MONOTYPE IMAGING HOLDINGS INC			7,137.000	172,001.70
MONRO INC			4,411.000	251,206.45
MONSANTO CO			47,698.000	5,570,172.44
MONSTER BEVERAGE CORP			43,465.000	2,750,899.85
MOODY'S CORP			18,998.000	2,804,294.78
MOOG INC			6,769.000	587,887.65
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	36.08
MORGAN STANLEY			134,462.000	7,055,221.14
MOSAIC CO/THE			63,165.000	1,620,813.90
MOSSIMO INC			12,487.000	16,108.23
MOSYS INC			617.000	684.87

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MOTOROLA SOLUTIONS INC			41,221.000	3,723,905.14	
MOVADO GROUP INC			4,469.000	143,901.80	
MOVIE GALLERY INC COM			15,125.000	30.25	
MPLX LP			197,249.000	6,996,422.03	
MRC GLOBAL INC			14,687.000	248,504.04	
MSA SAFETY INC			6,065.000	470,158.80	
MSCI INC			5,425.000	686,479.50	
MSG NETWORKS INC			7,815.000	158,253.75	
MTGE INVESTMENT CORP			4,843.000	89,595.50	
MTS SYSTEMS CORP			3,533.000	189,722.10	
MTU AERO ENGINES AG			50,000.000	8,969,976.00	
MUELLER INDUSTRIES INC			11,981.000	424,486.83	
MUELLER WATER PRODUCTS INC			24,299.000	304,466.47	
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	7,900,423.44	
MULTI-COLOR CORP			2,208.000	165,268.80	
MURPHY USA INC			3,115.000	250,321.40	
MUTUALFIRST FINANCIAL INC			2,193.000	84,540.15	
MYERS INDUSTRIES INC			4,990.000	97,305.00	
MYLAN NV			63,430.000	2,683,723.30	
MYOKARDIA INC			3,265.000	137,456.50	
MYR GROUP INC			3,590.000	128,270.70	
MYREXIS INC			3,666.000	130.14	
MYRIAD GENETICS INC			11,434.000	392,700.74	
N-VIRO INTERNATIONAL CORP			846.000	3.05	
NABORS INDUSTRIES LTD			31,300.000	213,779.00	
NACCO INDUSTRIES INC			1,386.000	52,182.90	
NANOGEN INC			7,205.000	0.00	
NANOMETRICS INC			3,941.000	98,209.72	
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,218.50	
NANOSTRING TECHNOLOGIES INC			4,590.000	34,287.30	
NAPCO SECURITY TECHNOLOGIES IN			3,603.000	31,526.25	
NASB FINANCIAL INC			2,121.000	81,976.65	
NASDAQ INC			27,191.000	2,089,084.53	
NATIONAL BANK HOLDINGS CORP			6,909.000	224,058.87	
NATIONAL BANK OF CANADA			203,290.000	10,176,263.06	
NATIONAL BEVERAGE CORP			12,098.000	1,178,829.12	
NATIONAL CINEMEDIA INC			7,823.000	53,665.78	
NATIONAL COMMERCE CORP			1,743.000	70,155.75	
NATIONAL FUEL GAS CO			150,038.000	8,238,586.58	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL GENERAL HOLDINGS CORP			6,523.000	128,111.72
NATIONAL GRID PLC ADR			18,031.000	1,060,403.11
NATIONAL HEALTH INVESTORS INC			5,505.000	414,966.90
NATIONAL HEALTHCARE CORP			2,361.000	143,879.34
NATIONAL OILWELL VARCO INC			58,837.000	2,119,308.74
NATIONAL PRESTO INDUSTRIES INC			1,279.000	127,196.55
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			6,064.000	239,944.91
NATIONAL STORAGE REIT			36,643.000	43,993.60
NATIONAL WESTERN LIFE GROUP IN			410.000	135,718.20
NATURAL ALTERNATIVES INTERNATI			2,809.000	29,002.93
NATURAL GAS SERVICES GROUP INC			4,995.000	130,869.00
NATURE'S SUNSHINE PRODUCTS INC			3,055.000	35,438.00
NATUS MEDICAL INC			9,029.000	344,907.80
NAUTILUS INC			4,195.000	56,003.25
NAVIDEA BIOPHARMACEUTICALS INC			525.000	188.21
NAVIENT CORP			23,204.000	309,077.28
NAVIGANT CONSULTING INC			6,080.000	118,012.80
NAVIGATORS GROUP INC/THE			3,030.000	147,561.00
NAVISTAR INTERNATIONAL CORP			6,578.000	282,064.64
NBT BANCORP INC			7,016.000	258,188.80
NCI BUILDING SYSTEMS INC			792.000	15,285.60
NEENAH INC			3,960.000	358,974.00
NEKTAR THERAPEUTICS			21,607.000	1,290,370.04
NELNET INC			6,146.000	336,677.88
NEOGEN CORP			5,489.000	451,250.69
NEOGENOMICS INC			6,225.000	55,153.50
NEOMAGIC CORP			1,790.000	7.88
NEOPHOTONICS CORP			4,562.000	30,017.96
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,356.000	63,682.84
NETAPP INC			127,904.000	7,075,649.28
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			41,198.000	7,908,368.08
NETGEAR INC			4,922.000	289,167.50
NETLINK NBN TRUST			1,582,029.000	988,472.18
NETLIST INC			1,400.000	430.50
NETMARBLE CORP			67,000.000	11,797,203.32

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETSCOUT SYSTEMS INC			12,637.000	384,796.65
NETSOL TECHNOLOGIES INC			5,922.000	28,129.50
NETWORK-1 TECHNOLOGIES INC			1,680.000	3,948.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	9.36
NEURODERM LTD			3,152.000	122,928.00
NEUROMETRIX INC			1.000	1.70
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			14,103.000	566,940.60
NEW MEDIA INVESTMENT GROUP INC			1,699.000	28,509.22
NEW MOUNTAIN FINANCE CORP			4,125.000	55,893.75
NEW RELIC INC			4,556.000	263,200.12
NEW SENIOR INVESTMENT GROUP IN			5,469.000	41,345.64
NEW YORK & CO INC			4,258.000	12,177.88
NEW YORK REIT INC			20,275.000	79,680.75
NEW YORK TIMES CO/THE			19,573.000	362,100.50
NEWELL BRANDS INC			53,071.000	1,639,893.90
NEWFIELD EXPLORATION CO			17,574.000	554,108.22
NEWLINK GENETICS CORP			6,841.000	55,480.51
NEWMONT MINING CORP			226,121.000	8,484,059.92
NEWPARK RESOURCES INC			14,636.000	125,869.60
NEWS CORP			44,532.000	726,053.49
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			981.000	18,138.69
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			6,170.000	482,494.00
NEXTENERGY SOLAR FUND LTD			203,899.000	311,681.54
NEXTERA ENERGY INC			58,617.000	9,155,389.23
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXUS REIT TR UNIT			363,511.000	586,050.69
NIC INC			10,030.000	166,498.00
NICOLET BANKSHARES INC			1,220.000	66,782.80
NIELSEN HOLDINGS PLC			66,520.000	2,421,328.00
NIKE INC			123,770.000	7,741,813.50
NINTENDO CO LTD			37,800.000	13,821,411.74
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	11,726,668.68
NISOURCE INC			77,226.000	1,982,391.42
NITCHES INC			1,080.000	17.39
NL INDUSTRIES INC			6,787.000	96,714.75
NMT MEDICAL INC			2,641.000	0.00

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NN INC			2,418.000	66,736.80
NOBILITY HOMES INC			1,411.000	27,161.75
NOBLE CORP PLC			35,283.000	159,479.16
NOBLE ENERGY INC			58,081.000	1,692,480.34
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			15,705.000	785,250.00
NOMAD FOODS LTD			329,290.000	5,568,293.90
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			638.000	764.96
NORDIC AMERICAN TANKERS LTD			13,698.000	33,697.08
NORDSTROM INC			10,289.000	487,492.82
NORFOLK SOUTHERN CORP			32,755.000	4,746,199.50
NORTECH SYSTEMS INC			921.000	3,545.85
NORTHEAST INDIANA BANCORP INC			975.000	33,930.00
NORTHERN OIL AND GAS INC			7,818.000	16,026.90
NORTHERN STATES FINANCIAL CORP			144.000	115.20
NORTHERN TECHNOLOGIES INTERNAT			169.000	4,191.20
NORTHERN TRUST CORP			36,251.000	3,621,112.39
NORTHFIELD BANCORP INC			10,287.000	175,701.96
NORTHRIM BANCORP INC			1,097.000	37,133.45
NORTHROP GRUMMAN CORP			19,999.000	6,137,893.09
NORTHWEST BANCSHARES INC			12,994.000	217,389.62
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,540.79
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			234,338.000	2,126,519.86
NORTHWEST NATURAL GAS CO			4,384.000	261,505.60
NORTHWEST PIPE CO			4,955.000	94,838.70
NORTHWESTERN CORP			7,961.000	475,271.70
NORWEGIAN CRUISE LINE HOLDINGS			26,229.000	1,396,694.25
NOVANTA INC			3,038.000	151,900.00
NOVATION COS INC			1,726.000	115.64
NOVAVAX INC			37,871.000	46,960.04
NOVELION THERAPEUTICS INC			893.000	2,786.16
NOW INC			11,360.000	125,300.80
NRG ENERGY INC			26,539.000	755,830.72
NRG YIELD INC			8,749.000	165,223.85
NSI NV			7,436.000	310,421.86
NTN BUZZTIME INC			146.000	614.66
NU SKIN ENTERPRISES INC			5,100.000	347,973.00
NUCOR CORP			33,343.000	2,119,947.94

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUTRISYSTEM INC			4,631.000	243,590.60
NUTROGANICS INC			831.000	1.25
NUVASIVE INC			7,885.000	461,193.65
NUVECTRA CORP			1,241.000	9,630.16
NVE CORP			1,860.000	159,960.00
NVIDIA CORP			55,452.000	10,729,962.00
NXSTAGE MEDICAL INC			11,369.000	275,470.87
NXXI INC			11,261.000	13.51
NZCH CORP			330.000	7.33
O'REILLY AUTOMOTIVE INC			7,501.000	1,804,290.54
OAKTREE CAPITAL GROUP LLC			190,202.000	8,007,504.20
OAKTREE SPECIALTY LENDING CORP			1,174,176.000	5,741,720.64
OCCIDENTAL PETROLEUM CORP			99,695.000	7,343,533.70
OCEANEERING INTERNATIONAL INC			12,418.000	262,516.52
OCEANFIRST FINANCIAL CORP			3,803.000	99,828.75
OCLARO INC			25,056.000	168,877.44
OCULAR THERAPEUTIX INC			3,938.000	17,524.10
OCWEN FINANCIAL CORP			9,835.000	30,783.55
ODYSSEY MARINE EXPLORATION INC			55.000	207.90
OESTERREICHISCHE POST AG			22,122.000	994,028.53
OFFICE DEPOT INC			78,245.000	276,987.30
OFG BANCORP			3,570.000	33,558.00
OHIO VALLEY BANC CORP			1,436.000	58,014.40
OIL STATES INTERNATIONAL INC			5,946.000	168,271.80
OIL-DRI CORP OF AMERICA			2,076.000	86,154.00
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			21,796.000	380,340.20
OLD SECOND BANCORP INC			420.000	5,733.00
OLLIE'S BARGAIN OUTLET HOLDING			1,742.000	92,761.50
OLYMPIC STEEL INC			1,984.000	42,636.16
OMEGA FLEX INC			2,186.000	156,102.26
OMEROS CORP			6,863.000	133,348.09
OMNICELL INC			5,054.000	245,119.00
OMNICOM GROUP INC			31,252.000	2,276,083.16
OMNOVA SOLUTIONS INC			12,833.000	128,330.00
ON ASSIGNMENT INC			7,610.000	489,094.70
ONCOCYTE CORP			128.000	595.20
ONCOMED PHARMACEUTICALS INC			3,356.000	13,759.60
ONE GAS INC			8,848.000	648,204.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ONE LIBERTY PROPERTIES INC			4,737.000	122,783.04	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEMAIN HOLDINGS INC			7,600.000	197,524.00	
ONEOK INC			153,891.000	8,225,473.95	
OPIANT PHARMACEUTICALS INC			300.000	6,891.00	
OPPENHEIMER HOLDINGS INC			1,118.000	29,962.40	
OPTICAL CABLE CORP			1,348.000	3,302.60	
OPUS BANK			2,268.000	61,916.40	
ORACLE CORP			280,240.000	13,249,747.20	
ORASURE TECHNOLOGIES INC			14,253.000	268,811.58	
ORBCOMM INC			5,853.000	59,583.54	
ORBIT INTERNATIONAL CORP			588.000	3,204.60	
ORBIT/FR INC			4,350.000	17,835.00	
ORBOTECH LTD			107,285.000	5,389,998.40	
ORCHID ISLAND CAPITAL INC			3,497.000	32,452.16	
OREXIGEN THERAPEUTICS INC			300.000	387.00	
ORGANOVO HOLDINGS INC			10,100.000	13,534.00	
ORION ENGINEERED CARBONS SA			5,993.000	153,420.80	
ORION GROUP HOLDINGS INC			5,679.000	44,466.57	
ORITANI FINANCIAL CORP			6,138.000	100,663.20	
ORLEANS HOMEBUILDERS INC			2,200.000	220.00	
ORMAT TECHNOLOGIES INC			6,388.000	408,576.48	
ORTHOFIX INTERNATIONAL NV			4,974.000	272,077.80	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51	
OSI SYSTEMS INC			4,379.000	281,920.02	
OSIRIS THERAPEUTICS INC			6,482.000	38,892.00	
OTONOMY INC			6,199.000	34,404.45	
OTTER TAIL CORP			5,246.000	233,184.70	
OVASCIENCE INC			1,834.000	2,530.92	
OVERSEAS SHIPHOLDING GROUP INC			547.000	1,498.78	
OVERSTOCK.COM INC			7,263.000	464,105.70	
OWENS & MINOR INC			9,683.000	182,815.04	
OXFORD IMMUNOTEC GLOBAL PLC			6,392.000	89,296.24	
OXFORD INDUSTRIES INC			2,254.000	169,478.26	
P&F INDUSTRIES INC			2,072.000	17,612.00	
P10 HOLDINGS INC			1,680.000	1,369.21	
PAB BANKSHARES INC			1,304.000	0.13	
PACCAR INC			35,597.000	2,530,234.76	
PACIFIC BIOSCIENCES OF CALIFOR			11,715.000	30,927.60	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PACIFIC ETHANOL INC			8,785.000	39,971.75	
PACIFIC MERCANTILE BANCORP			1,095.000	9,581.25	
PACIFIC PREMIER BANCORP INC			5,555.000	222,200.00	
PACIFICNET INC			245.000	0.00	
PACIRA PHARMACEUTICALS INC/DE			5,511.000	251,577.15	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			13,020.000	1,569,561.00	
PAIN THERAPEUTICS INC			782.000	3,128.00	
PALM HARBOR HOMES INC			3,688.000	8.11	
PALO ALTO NETWORKS INC			4,880.000	707,307.20	
PAM TRANSPORTATION SERVICES IN			1,661.000	57,769.58	
PANHANDLE OIL AND GAS INC			6,879.000	141,363.45	
PAPA JOHN'S INTERNATIONAL INC			8,536.000	478,954.96	
PAR PACIFIC HOLDINGS INC			7,390.000	142,257.50	
PAR TECHNOLOGY CORP			3,181.000	29,742.35	
PARAGON TECHNOLOGIES INC			1,980.000	2,376.00	
PARATEK PHARMACEUTICALS INC			5,590.000	100,061.00	
PARK CITY GROUP INC			3,749.000	35,615.50	
PARK ELECTROCHEMICAL CORP			5,614.000	110,315.10	
PARK HOTELS & RESORTS INC			33,630.000	966,862.50	
PARK NATIONAL CORP			1,575.000	163,800.00	
PARK-OHIO HOLDINGS CORP			3,217.000	147,821.15	
PARKER DRILLING CO			11,474.000	11,474.00	
PARKER-HANNIFIN CORP			14,900.000	2,973,742.00	
PARKERVISION INC			219.000	232.14	
PARKWAY LIFE REAL ESTATE INVES			564,627.000	1,263,270.53	
PARTNERS GROUP HOLDING AG			13,800.000	9,459,620.31	
PATRICK INDUSTRIES INC			7,026.000	487,955.70	
PATRIOT TRANSPORTATION HOLDING			1,053.000	18,522.27	
PATTERN ENERGY GROUP INC			39,812.000	855,559.88	
PATTERSON COS INC			7,266.000	262,520.58	
PATTERSON-UTI ENERGY INC			12,994.000	298,991.94	
PAUL MUELLER CO			119.000	4,641.00	
PAYCHEX INC			38,052.000	2,590,580.16	
PAYCOM SOFTWARE INC			6,461.000	519,012.13	
PAYLOCITY HOLDING CORP			2,862.000	134,971.92	
PAYPAL HOLDINGS INC			104,611.000	7,701,461.82	
PBF ENERGY INC			11,826.000	419,231.70	
PC CONNECTION INC			4,256.000	111,549.76	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PC-TEL INC			2,738.000	20,179.06
PCD INC COM			12,400.000	0.00
PCM INC			4,235.000	41,926.50
PDC ENERGY INC			5,143.000	265,070.22
PDF SOLUTIONS INC			6,988.000	109,711.60
PDL BIOPHARMA INC			21,191.000	58,063.34
PEABODY ENERGY CORP			10,900.000	429,133.00
PEAPACK GLADSTONE FINANCIAL CO			3,638.000	127,402.76
PEBBLEBROOK HOTEL TRUST			7,732.000	287,398.44
PEGASUS COS INC/THE			36.000	6,480.00
PEGASYSTEMS INC			11,568.000	545,431.20
PEGATRON CORP			2,667,000.000	6,452,744.54
PEMBINA PIPELINE CORP			4,464.000	162,142.65
PENDRELL CORP			22.000	13,101.00
PENN NATIONAL GAMING INC			8,752.000	274,200.16
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNON GROUP PLC			282.000	2,986.96
PENNSYLVANIA REAL ESTATE INVES			12,116.000	144,059.24
PENNYMAC MORTGAGE INVESTMENT T			8,551.000	137,414.57
PENSKE AUTOMOTIVE GROUP INC			8,839.000	422,946.15
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			24,487.000	1,729,271.94
PENUMBRA INC			3,756.000	353,439.60
PEOPLE'S UNITED FINANCIAL INC			30,547.000	571,228.90
PEOPLES BANCORP INC/OH			1,064.000	34,707.68
PEOPLES FINANCIAL CORP/MS			775.000	10,075.00
PEOPLES FINANCIAL SERVICES COR			581.000	26,743.43
PEPSICO INC			134,863.000	16,172,770.96
PERCEPTRON INC			2,572.000	25,077.00
PEREGRINE PHARMACEUTICALS INC			532.000	2,064.16
PERFICIENT INC			8,417.000	160,512.19
PERFORMANCE FOOD GROUP CO			7,000.000	231,700.00
PERKINELMER INC			30,454.000	2,226,796.48
PERMA-FIX ENVIRONMENTAL SERVIC			1,421.000	5,186.65
PERMA-PIPE INTERNATIONAL HOLDI			2,845.000	25,605.00
PERNIX THERAPEUTICS HOLDINGS I			771.000	1,850.40
PERRIGO CO PLC			87,824.000	7,654,739.84
PERRY ELLIS INTERNATIONAL INC			1,173.000	29,371.92

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			5,419.000	246,564.50
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,416.000	2,676.24
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			564,950.000	20,462,489.00
PFSWEB INC			1,682.000	12,497.26
PG&E CORP			59,630.000	2,673,212.90
PH GLATFELTER CO			4,960.000	106,342.40
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,635.19
PHARMOS CORP			2,143.000	21.43
PHH CORP			10,278.000	105,863.40
PHI INC			2,908.000	33,645.56
PHIBRO ANIMAL HEALTH CORP			3,264.000	109,344.00
PHILIP MORRIS INTERNATIONAL IN			186,899.000	19,745,879.35
PHILLIPS 66			40,902.000	4,137,237.30
PHILLIPS 66 PARTNERS LP			90,990.000	4,763,326.50
PHOENIX FOOTWEAR GROUP INC			1,137.000	361.57
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,311.000	53,801.28
PHYSICIANS REALTY TRUST			63,894.000	1,149,453.06
PICO HOLDINGS INC			1,829.000	23,411.20
PIEDMONT OFFICE REALTY TRUST I			319,789.000	6,271,062.29
PIER 1 IMPORTS INC			13,947.000	57,740.58
PINNACLE ENTERTAINMENT INC			10,760.000	352,174.80
PINNACLE FOODS INC			151,045.000	8,982,646.15
PINNACLE WEST CAPITAL CORP			29,452.000	2,508,721.36
PIONEER ENERGY SERVICES CORP			7,269.000	22,170.45
PIONEER NATURAL RESOURCES CO			18,061.000	3,121,843.85
PIPER JAFFRAY COS			3,058.000	263,752.50
PITNEY BOWES INC			20,000.000	223,600.00
PIXELWORKS INC			1,654.000	10,469.82
PJT PARTNERS INC			1,789.000	81,578.40
PLA ADMINISTRADORA INDUSTRIAL			933,950.000	1,422,966.42
PLAINS ALL AMERICAN PIPELINE L			264,892.000	5,467,370.88
PLAINS GP HOLDINGS LP			8,212.000	180,253.40
PLANTRONICS INC			6,369.000	320,870.22
PLATFORM SPECIALTY PRODUCTS CO			20,427.000	202,635.84

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLAYA HOTELS & RESORTS NV			311.000	3,355.69
PLAZA RETAIL REIT TRUST UNIT			78,383.000	266,500.33
PLEXUS CORP			5,626.000	341,610.72
PLUG POWER INC			691.000	1,630.76
PNC FINANCIAL SERVICES GROUP I			64,795.000	9,349,270.55
PNM RESOURCES INC			13,236.000	535,396.20
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	256.34
POLA ORBIS HOLDINGS INC			342,100.000	12,010,701.53
POLARIS INDUSTRIES INC			4,789.000	593,788.11
POLARITYTE INC			193.000	4,479.53
POLYONE CORP			5,957.000	259,129.50
PONIARD PHARMACEUTICALS INC			80.000	4.00
POPULAR INC			13,322.000	472,797.78
PORTER BANCORP INC			203.000	2,923.20
PORTLAND GENERAL ELECTRIC CO			14,853.000	676,999.74
PORTOLA PHARMACEUTICALS INC			4,840.000	235,611.20
POTLATCHDELTIC CORP			4,807.000	239,869.30
POWELL INDUSTRIES INC			1,590.000	45,553.50
POWER ASSETS HOLDINGS LTD			29,551.000	249,304.55
POWER INTEGRATIONS INC			3,652.000	268,604.60
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			24,590.000	2,872,603.80
PPL CORP			77,791.000	2,407,631.45
PRA GROUP INC			8,981.000	298,169.20
PRA HEALTH SCIENCES INC			6,661.000	606,617.27
PRAXAIR INC			41,628.000	6,439,019.04
PRECIPIO INC			20.000	24.40
PRECISION AUTO CARE ESCROW			1,153.000	0.00
PRECISION DRILLING CORP			1,766,080.000	5,333,561.60
PREFERRED APARTMENT COMMUNITIE			7,648.000	154,872.00
PREFERRED BANK/LOS ANGELES CA			527.000	30,977.06
PREFORMED LINE PRODUCTS CO			1,039.000	73,820.95
PREMIER FINANCIAL BANCORP INC			383.000	7,690.64
PREMIER INC			347,985.000	10,157,682.15
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE BRANDS HOLDINGS INC			8,730.000	387,699.30
PRGX GLOBAL INC			821.000	5,829.10
PRICELINE GROUP INC/THE			4,450.000	7,732,943.00

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRICESMART INC			2,609.000	224,634.90
PRIMECARE SYSTEMS INC			1,444.000	0.29
PRIMEENERGY CORP			3,280.000	168,756.00
PRIMERICA INC			7,261.000	737,354.55
PRIMO WATER CORP			307.000	3,858.99
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	136.37
PRIMORIS SERVICES CORP			5,851.000	159,088.69
PRIMUS GUARANTY LTD			5,606.000	784.84
PRINCETON NATIONAL BANCORP INC			3,531.000	7.42
PRINCIPAL FINANCIAL GROUP INC			36,521.000	2,576,921.76
PRISM TECHNOLOGIES GROUP INC			294.000	32.34
PROCTER & GAMBLE CO/THE			230,419.000	21,170,897.72
PROGENICS PHARMACEUTICALS INC			11,963.000	71,179.85
PROGRESS SOFTWARE CORP			8,996.000	382,959.72
PROGRESSIVE CORP/THE			80,829.000	4,552,289.28
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			61,664.000	3,977,944.64
PROLOGIS PROPERTY MEXICO SA DE			53,973.000	93,764.14
PROOFPOINT INC			6,759.000	600,266.79
PROPERTYLINK GROUP			388,044.000	303,508.62
PROS HOLDINGS INC			2,881.000	76,202.45
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			51,000.000	343,740.00
PROSPERITY BANCSHARES INC			10,053.000	704,413.71
PROTAGENIC THERAPEUTICS INC			2.000	3.50
PROTALIX BIOTHERAPEUTICS INC			16,864.000	11,150.48
PROTEON THERAPEUTICS INC			1,431.000	2,718.90
PROTHENA CORP PLC			29,237.000	1,096,095.13
PROTO LABS INC			3,486.000	359,058.00
PROVIDENCE SERVICE CORP/THE			3,632.000	215,522.88
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	20,755.20
PROVIDENT FINANCIAL SERVICES I			9,000.000	242,730.00
PRUDENTIAL FINANCIAL INC			39,883.000	4,585,747.34
PRUDENTIAL PLC			903,099.000	23,278,867.98
PS BUSINESS PARKS INC			2,612.000	326,735.08
PSYCHEMEDICS CORP			3,698.000	76,030.88
PTC THERAPEUTICS INC			6,603.000	110,138.04
PUBLIC SERVICE ENTERPRISE GROU			274,256.000	14,124,184.00
PUBLIC STORAGE			14,675.000	3,067,075.00

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PULTEGROUP INC			23,860.000	793,345.00
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	233.42
PURE INDUSTRIAL REAL ESTATE TR UNIT			109,906.000	593,849.41
PVH CORP			48,490.000	6,653,312.90
PYXIS TANKERS INC			199.000	640.78
PZENA INVESTMENT MANAGEMENT IN			6,611.000	70,539.37
Q2 HOLDINGS INC			1,990.000	73,331.50
QAD INC			2,523.000	94,131.15
QC HOLDINGS INC			1,838.000	840.79
QCR HOLDINGS INC			1,531.000	65,603.35
QEP CO INC			485.000	14,307.50
QIAGEN NV			86,770.000	2,683,796.10
QORVO INC			19,750.000	1,315,350.00
QTS REALTY TRUST INC			3,336.000	180,677.76
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,238.000	50,578.80
QUAKER CHEMICAL CORP			3,820.000	576,017.80
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			146,421.000	9,373,872.42
QUALITY SYSTEMS INC			10,256.000	139,276.48
QUALSTAR CORP			333.000	2,797.20
QUALYS INC			3,702.000	219,713.70
QUANEX BUILDING PRODUCTS CORP			5,389.000	126,102.60
QUANTA SERVICES INC			13,650.000	533,851.50
QUANTUM CORP			2,040.000	11,485.20
QUEST DIAGNOSTICS INC			24,900.000	2,452,401.00
QUICKLOGIC CORP			3,052.000	5,310.48
QUIDEL CORP			5,847.000	253,467.45
QUMU CORP			2,587.000	5,924.23
QUOTIENT TECHNOLOGY INC			9,750.000	114,562.50
R1 RCM INC			6,928.000	30,552.48
RA PHARMACEUTICALS INC			1,100.000	9,350.00
RADIAN GROUP INC			30,056.000	619,454.16
RADIOIO INC			9.000	0.01
RADISYS CORP			2,680.000	2,693.41
RADNET INC			9,860.000	99,586.00
RAINMAKER SYSTEMS INC			1,456.000	1.46
RAIT FINANCIAL TRUST			13,555.000	5,083.13

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RALPH LAUREN CORP			32,127.000	3,331,248.63
RAMBUS INC			18,540.000	263,638.80
RAMCO-GERSHENSON PROPERTIES TR			8,999.000	132,555.27
RAND WORLDWIDE INC			395.000	1,133.65
RANGE RESOURCES CORP			19,921.000	339,852.26
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			7,789.000	267,552.15
RAYMOND JAMES FINANCIAL INC			26,504.000	2,366,807.20
RAYTHEON CO			34,211.000	6,426,536.35
RBC BEARINGS INC			3,595.000	454,408.00
RCM TECHNOLOGIES INC			3,301.000	20,763.29
RE/MAX HOLDINGS INC			2,800.000	135,800.00
READING INTERNATIONAL INC			4,827.000	80,610.90
REALNETWORKS INC			4,742.000	16,217.64
REALPAGE INC			8,255.000	365,696.50
REALTY INCOME CORP			59,249.000	3,378,377.98
REATA PHARMACEUTICALS INC			1,802.000	51,032.64
RECRUIT HOLDINGS CO LTD			468,200.000	11,637,461.40
RED ELECTRICA CORP SA			2,083.000	46,798.70
RED HAT INC			49,205.000	5,909,520.50
RED LION HOTELS CORP			2,202.000	21,689.70
RED ROBIN GOURMET BURGERS INC			3,759.000	212,007.60
REDWOOD TRUST INC			10,318.000	152,912.76
REGENCY CENTERS CORP			21,616.000	1,495,394.88
REGENERON PHARMACEUTICALS INC			6,797.000	2,555,400.12
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			2,669.000	88,744.25
REGIONS FINANCIAL CORP			266,417.000	4,603,685.76
REGIS CORP			9,870.000	151,603.20
REIS INC			4,717.000	97,406.05
RELIV INTERNATIONAL INC			185.000	910.20
RELM WIRELESS CORP			1,335.000	4,739.25
REN - REDES ENERGETICAS NACION			267,427.000	796,072.20
RENASANT CORP			5,878.000	240,351.42
RENEWABLE ENERGY GROUP INC			3,170.000	37,406.00
RENT-A-CENTER INC/TX			7,209.000	80,019.90
RENTOKIL INITIAL PLC			1,814,104.000	7,803,812.81
REPLIGEN CORP			7,860.000	285,160.80
REPROS THERAPEUTICS INC			9,477.000	6,255.77

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPUBLIC BANCORP INC/KY			3,370.000	128,127.40
REPUBLIC SERVICES INC			54,170.000	3,662,433.70
RESEARCH FRONTIERS INC			2,348.000	2,441.92
RESMED INC			18,643.000	1,578,875.67
RESOLUTE ENERGY CORP			3,684.000	115,935.48
RESOLUTE FOREST PRODUCTS INC			9,579.000	105,847.95
RESONA HOLDINGS INC			1,395,700.000	8,339,509.00
RESOURCE CAPITAL CORP			3,484.000	32,645.08
RESOURCES CONNECTION INC			6,388.000	98,694.60
RESPIRERX PHARMACEUTICALS INC			34.000	35.70
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	35,606.34
RETAIL OPPORTUNITY INVESTMENTS			11,313.000	225,694.35
RETROPHIN INC			2,530.000	53,307.10
REUNION INDUSTRIES INC			1,969.000	39.38
REVANCE THERAPEUTICS INC			4,057.000	145,037.75
REVLON INC			1,352.000	29,473.60
REX AMERICAN RESOURCES CORP			3,532.000	292,414.28
REX ENERGY CORP			543.000	754.77
REXAHN PHARMACEUTICALS INC			470.000	949.40
REXFORD INDUSTRIAL REALTY INC			6,163.000	179,713.08
REXNORD CORP			16,550.000	430,631.00
RF INDUSTRIES LTD			1,630.000	4,401.00
RH			4,962.000	427,774.02
RIBBON COMMUNICATIONS INC			5,600.000	43,288.00
RICHARDSON ELECTRONICS LTD/UNI			1,590.000	10,716.60
RIGEL PHARMACEUTICALS INC			7,660.000	29,720.80
RIGNET INC			4,413.000	65,974.35
RING ENERGY INC			6,583.000	91,503.70
RINGCENTRAL INC			8,045.000	389,378.00
RIOT BLOCKCHAIN INC			6.000	170.40
RIVERVIEW BANCORP INC			4,042.000	35,044.14
RLI CORP			7,489.000	454,282.74
RLJ ENTERTAINMENT INC			18.000	65.88
RLJ LODGING TRUST			27,897.000	612,897.09
RMR GROUP INC/THE			144.000	8,539.20
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,059.000	614,216.86
ROCHE HOLDING AG			42,600.000	10,775,679.83
ROCK CREEK PHARMACEUTICALS INC			413.000	0.37

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKFORD CORP/ARIZONA			4,168.000	40,763.04
ROCKWELL AUTOMATION INC			14,504.000	2,847,860.40
ROCKWELL COLLINS INC			22,601.000	3,065,147.62
ROCKWELL MEDICAL INC			12,033.000	70,032.06
ROCKY BRANDS INC			447.000	8,448.30
ROCKY MOUNTAIN CHOCOLATE FACTO			3,836.000	45,264.80
ROGERS CORP			4,623.000	748,556.16
ROPER TECHNOLOGIES INC			13,759.000	3,563,581.00
ROSETTA STONE INC			10,144.000	126,495.68
ROSS STORES INC			37,831.000	3,035,937.75
ROWAN COS PLC			14,487.000	226,866.42
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			28,062.000	3,347,235.36
ROYALE ENERGY INC			2,193.000	778.52
RR DONNELLEY & SONS CO			1,494.000	13,894.20
RSP PERMIAN INC			82,210.000	3,344,302.80
RTI SURGICAL INC			8,903.000	36,502.30
RUBICON TECHNOLOGY INC			381.000	3,048.00
RUDOLPH TECHNOLOGIES INC			8,661.000	206,997.90
RURAL ELECTRIFICATION CORP LTD			3,207,800.000	7,827,579.76
RUSH ENTERPRISES INC			12,482.000	630,895.42
RUTH'S HOSPITALITY GROUP INC			6,923.000	149,882.95
RXI PHARMACEUTICALS CORP			1.000	0.56
RYANAIR HOLDINGS PLC ADR			92,180.000	9,604,234.20
RYDER SYSTEM INC			31,010.000	2,610,111.70
RYMAN HOSPITALITY PROPERTIES I			21,397.000	1,476,820.94
S FOODS INC			150,500.000	6,840,301.96
S&P GLOBAL INC			44,051.000	7,462,239.40
S&T BANCORP INC			6,476.000	257,809.56
SAAB AB			121,413.000	5,916,798.43
SABRA HEALTH CARE REIT INC			60,664.000	1,138,663.28
SABRE CORP			265,822.000	5,449,351.00
SAETA YIELD SA			105,426.000	1,241,902.25
SAFEGUARD SCIENTIFICS INC			2,064.000	23,116.80
SAFETY INSURANCE GROUP INC			1,705.000	137,082.00
SAFEWAY CASA LEY CVR			25,314.000	25,691.18
SAFEWAY PDC LLC CVR			25,314.000	1,235.33
SAGA COMMUNICATIONS INC			846.000	34,220.70
SAGE GROUP PLC/THE			880,000.000	9,499,551.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAIA INC			3,330.000	235,597.50
SALEM MEDIA GROUP INC			2,572.000	11,574.00
SALESFORCE.COM INC			98,684.000	10,088,465.32
SALLY BEAUTY HOLDINGS INC			20,600.000	386,456.00
SAMPO OYJ			379,752.000	20,885,084.03
SAMSUNG ELECTRONICS CO LTD			7,600.000	18,088,640.32
SANCHEZ ENERGY CORP			7,989.000	42,421.59
SANDERSON FARMS INC			4,580.000	635,612.40
SANDY SPRING BANCORP INC			4,019.000	156,821.38
SANGAMO THERAPEUTICS INC			11,831.000	194,028.40
SANMINA CORP			10,789.000	356,037.00
SANOFI			121,200.000	10,456,830.58
SANTEN PHARMACEUTICAL CO LTD			565,000.000	8,882,512.39
SAP SE			88,000.000	9,874,898.88
SAPPI LTD			1,100,000.000	7,952,342.46
SARATOGA INVESTMENT CORP			2,796.000	62,546.52
SAREPTA THERAPEUTICS INC			3,642.000	202,640.88
SAS AB			1,890,800.000	4,918,966.73
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,263.000	139,740.25
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			20,023.000	3,270,957.28
SCAN OPTICS			8,600.000	0.00
SCANA CORP			35,381.000	1,407,456.18
SCANSOURCE INC			3,331.000	119,249.80
SCHEID VINEYARDS INC			660.000	43,071.60
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			129,527.000	8,728,824.53
SCHNITZER STEEL INDUSTRIES INC			4,662.000	156,177.00
SCHOLASTIC CORP			4,930.000	197,742.30
SCHWEITZER-MAUDUIT INTERNATION			6,117.000	277,467.12
SCIENCE APPLICATIONS INTERNATI			6,772.000	518,532.04
SCIENTIFIC GAMES CORP			9,625.000	493,762.50
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	39,672.00
SCRIPPS NETWORKS INTERACTIVE I			8,475.000	723,595.50
SEACHANGE INTERNATIONAL INC			3,820.000	15,012.60
SEACOAST BANKING CORP OF FLORI			357.000	8,999.97
SEACOR HOLDINGS INC			2,919.000	134,916.18

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SEACOR MARINE HOLDINGS INC			2,934.000	34,327.80	
SEADRILL LTD			24,884.000	5,755.66	
SEAGATE TECHNOLOGY PLC			36,531.000	1,528,457.04	
SEALED AIR CORP			26,648.000	1,313,746.40	
SEASPINE HOLDINGS CORP			1,078.000	10,909.36	
SEAWORLD ENTERTAINMENT INC			9,530.000	129,322.10	
SECURE ENERGY SERVICES INC 144A			6,800.000	25,784.75	
SECURITY NATIONAL FINANCIAL CO			1,339.001	7,096.71	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00	
SELECT INCOME REIT			8,414.000	211,443.82	
SELECT MEDICAL HOLDINGS CORP			12,488.000	220,413.20	
SELECTA BIOSCIENCES INC			2,604.000	25,545.24	
SELECTIVE INSURANCE GROUP INC			8,916.000	523,369.20	
SEMGROUP CORP			6,004.000	181,320.80	
SEMPRA ENERGY			26,895.000	2,875,613.40	
SEMTECH CORP			9,778.000	334,407.60	
SENOMYX INC			2,255.000	2,931.50	
SENSIENT TECHNOLOGIES CORP			7,942.000	580,957.30	
SEQUENTIAL BRANDS GROUP INC			508.000	904.24	
SERVICENOW INC			32,712.000	4,265,317.68	
SERVISFIRST BANCSHARES INC			5,122.000	212,563.00	
SERVOTRONICS INC			260.000	2,870.40	
SEVERN BANCORP INC			1,084.000	7,804.80	
SHANGHAI PHARMACEUTICALS HOLDI			2,507,400.000	6,783,865.27	
SHARPER IMAGE CORP			2,100.000	6.09	
SHELL MIDSTREAM PARTNERS LP			152,149.000	4,537,083.18	
SHELLS SEAFOOD RESTAURANTS			44.000	0.02	
SHENANDOAH TELECOMMUNICATIONS			8,666.000	292,910.80	
SHERWIN-WILLIAMS CO/THE			8,729.000	3,579,239.16	
SHILOH INDUSTRIES INC			3,646.000	29,897.20	
SHIMANO INC			55,900.000	7,865,202.11	
SHIP FINANCE INTERNATIONAL LTD			6,280.000	97,340.00	
SHIRE PLC			269,834.000	14,235,699.79	
SHOE CARNIVAL INC			4,377.000	117,084.75	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			95,000.000	9,595,000.00	
SHORE BANCSHARES INC			1,799.000	30,043.30	
SHUTTERFLY INC			5,396.000	268,451.00	
SHUTTERSTOCK INC			3,234.000	139,159.02	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIEBERT FINANCIAL CORP			5,735.000	77,422.50
SIEMENS AG			61,000.000	8,507,848.12
SIENNA BIOPHARMACEUTICALS INC			1,820.000	33,033.00
SIENNA SENIOR LIVING INC			62,350.000	906,673.85
SIENTRA INC			2,484.000	34,925.04
SIERRA BANCORP			378.000	10,039.68
SIERRA WIRELESS INC			840.000	17,178.00
SIFCO INDUSTRIES INC			1,112.000	7,395.14
SIGA TECHNOLOGIES INC			1,273.000	6,174.05
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,589.000	24,943.55
SIGMATRON INTERNATIONAL INC			535.000	5,424.90
SIGNET JEWELERS LTD			5,334.000	301,637.70
SILICON GRAPHICS INC COM			11,800.000	14,514.00
SILICON LABORATORIES INC			6,768.000	597,614.40
SILVER SPRING NETWORKS INC			3,041.000	49,385.84
SILVERBOW RES INC WTS 04/22/2019			379.000	68.22
SILVERBOW RES INC WTS 04/22/2020			379.000	68.22
SILVERBOW RESOURCES INC			64.000	1,902.08
SIMCLAR INC			700.000	11.20
SIMMONS FIRST NATIONAL CORP			4,547.000	259,633.70
SIMON PROPERTY GROUP INC			27,423.000	4,709,626.02
SIMPSON MANUFACTURING CO INC			6,859.000	393,775.19
SIMULATIONS PLUS INC			2,322.000	37,384.20
SINCLAIR BROADCAST GROUP INC			9,841.000	372,481.85
SIRIUS XM HOLDINGS INC			201,785.000	1,081,567.60
SITEONE LANDSCAPE SUPPLY INC			3,468.000	265,995.60
SJW GROUP			3,470.000	221,490.10
SK TELECOM CO LTD			38,400.000	9,577,130.23
SKY NETWORK TELEVISION LTD			1,738,100.000	3,473,544.18
SKYLINE CORP			3,243.000	41,672.55
SKYWEST INC			8,584.000	455,810.40
SKYWORKS SOLUTIONS INC			22,484.000	2,134,855.80
SL GREEN REALTY CORP			47,820.000	4,826,472.60
SLEEP NUMBER CORP			8,036.000	302,073.24
SM ENERGY CO			217,827.000	4,809,620.16
SMARTCENTRES REIT VARIABLE VTG UNIT			9,023.000	222,595.42
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			736.000	2,090.24

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			257,023.000	1,259,223.53
SNAP-ON INC			8,484.000	1,478,761.20
SNYDER'S-LANCE INC			10,234.000	512,518.72
SOCKET MOBILE INC			511.000	1,829.38
SOFTECH INC			157.000	28.73
SOJITZ CORP			3,827,300.000	11,755,400.16
SOLAR CAPITAL LTD			2,752.000	55,617.92
SOLAREEDGE TECHNOLOGIES INC			3,868.000	145,243.40
SOLIGENIX INC			5.000	11.05
SOLITARIO ZINC CORP			40.000	24.10
SONIC AUTOMOTIVE INC			11,441.000	211,086.45
SONIC CORP			7,881.000	216,569.88
SOPHOS GROUP PLC			1,835,645.000	14,154,062.01
SORRENTO THERAPEUTICS INC			3,777.000	14,352.60
SOTHEBY'S			9,999.000	515,948.40
SOUTH JERSEY INDUSTRIES INC			12,556.000	392,123.88
SOUTH STATE CORP			3,766.000	328,206.90
SOUTHERN CO/THE			134,249.000	6,456,034.41
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			706.000	26,538.54
SOUTHERN NATIONAL BANCORP OF V			66.000	1,057.98
SOUTHSIDE BANCSHARES INC			3,022.000	101,780.96
SOUTHWEST AIRLINES CO			59,727.000	3,909,132.15
SOUTHWEST GAS HOLDINGS INC			8,031.000	646,334.88
SOUTHWESTERN ENERGY CO			57,000.000	318,060.00
SP PLUS CORP			2,276.000	84,439.60
SPANISH BROADCASTING SYSTEM IN			375.000	101.25
SPARK ENERGY INC			6,004.000	74,449.60
SPARK INFRASTRUCTURE GROUP			2,016,880.000	3,959,531.76
SPARTAN MOTORS INC			5,193.000	81,789.75
SPARTANNASH CO			10,721.000	286,036.28
SPARTON CORP			4,145.000	95,583.70
SPECTRA ENERGY PARTNERS LP			63,309.000	2,503,237.86
SPECTRUM GROUP INTERNATIONAL I			1.000	532.00
SPECTRUM PHARMACEUTICALS INC			14,260.000	270,227.00
SPEED COMMERCE INC			303.000	3.03
SPEEDUS CORP			1,690.000	27.89
SPEEDWAY MOTORSPORTS INC			5,548.000	104,690.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPHERE 3D CORP			2.000	4.92
SPIRE CORP			3,525.000	25.73
SPIRE INC			7,404.000	556,410.60
SPOK HOLDINGS INC			5,678.000	88,860.70
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			2,166.000	105,245.94
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			6,664.000	209,182.96
SPX FLOW INC			5,588.000	265,709.40
SRC ENERGY INC			14,225.000	121,339.25
SSE PLC			82,825.000	1,478,948.04
ST JAMES'S PLACE PLC			565,571.000	9,379,833.84
ST JOE CO/THE			7,056.000	127,360.80
STAAR SURGICAL CO			7,930.000	122,915.00
STAG INDUSTRIAL INC			139,123.000	3,802,231.59
STAGE STORES INC			6,966.000	11,702.88
STAGECOACH GROUP PLC			71,809.000	159,988.97
STAMPS.COM INC			3,131.000	588,628.00
STANDARD DIVERSIFIED INC			195.000	2,287.35
STANDARD DIVERSIFIED OPPORTUNI			195.000	2,242.50
STANDARD MOTOR PRODUCTS INC			3,189.000	143,217.99
STANDEX INTERNATIONAL CORP			4,949.000	504,055.65
STANLEY BLACK & DECKER INC			24,197.000	4,105,988.93
STANLEY FURNITURE CO INC			2,904.000	2,526.48
STANTEC INC			973.000	27,195.35
STAR BUFFET INC			762.000	609.60
STAR STRUCK LTD			262.000	2.62
STARBUCKS CORP			134,040.000	7,697,917.20
START TODAY CO LTD			613,600.000	18,655,837.04
STARTEK INC			1,402.000	13,977.94
STARWOOD EUROPEAN REAL ESTAT			267,643.000	396,449.21
STARWOOD PROPERTY TRUST INC			75,052.000	1,602,360.20
STATE AUTO FINANCIAL CORP			5,308.000	154,568.96
STATE BANK FINANCIAL CORP			2,496.000	74,480.64
STATE STREET CORP			41,221.000	4,023,581.81
STATOIL ASA			533,999.000	11,438,149.12
STEEL DYNAMICS INC			11,131.000	480,080.03
STEELCASE INC			17,739.000	269,632.80
STEELCLOUD INC			3,106.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STEIN MART INC			5,642.000	6,544.72	
STEMLINE THERAPEUTICS INC			10,922.000	170,383.20	
STEPAN CO			3,082.000	243,385.54	
STEPHAN CO/THE			1,676.000	4,055.92	
STEREOTAXIS INC			158.000	126.40	
STERICYCLE INC			7,532.000	512,100.68	
STERIS PLC			43,150.000	3,774,330.50	
STERLING BANCORP/DE			35,377.000	870,274.20	
STERLING CONSTRUCTION CO INC			527.000	8,579.56	
STEVEN MADDEN LTD			10,366.000	484,092.20	
STEWART INFORMATION SERVICES C			5,943.000	251,388.90	
STIFEL FINANCIAL CORP			9,897.000	589,465.32	
STOCK YARDS BANCORP INC			7,446.000	280,714.20	
STONERIDGE INC			7,368.000	168,432.48	
STORAGE ENGINE INC COM			1,650.000	0.50	
STRAIGHT PATH COMMUNICATIONS I			2,649.000	481,561.71	
STRASBAUGH INC			204.000	12.24	
STRATA SKIN SCIENCES INC			48.000	59.52	
STRATASYS LTD			6,476.000	129,260.96	
STRATTEC SECURITY CORP			606.000	26,391.30	
STRATUS PROPERTIES INC			1,916.000	56,905.20	
STRAYER EDUCATION INC			1,644.000	147,269.52	
STREAMLINE HEALTH SOLUTIONS IN			2,398.000	4,052.62	
STRYKER CORP			35,455.000	5,489,852.20	
STURM RUGER & CO INC			3,845.000	214,743.25	
STYLECLICK INC			3,762.000	3.76	
SUCAMPO PHARMACEUTICALS INC			5,567.000	99,927.65	
SUGARMADE INC			80.000	22.40	
SUGGESTION BOX INC			208.000	0.29	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	6,680,806.18	
SUMMIT HOTEL PROPERTIES INC			6,824.000	103,929.52	
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			373,894.000	2,193,320.49	
SUMMIT MATERIALS INC			134,168.000	4,218,241.92	
SUN BANCORP INC/NJ			469.000	11,396.70	
SUN HYDRAULICS CORP			4,043.000	261,541.67	
SUNCOKE ENERGY INC			5,033.000	60,345.67	
SUNCOR ENERGY INC NEW			271,748.000	10,009,314.18	
SUNLINK HEALTH SYSTEMS INC			1,606.000	2,505.36	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNNY OPTICAL TECHNOLOGY GROUP			850,000.000	10,862,446.11
SUNPOWER CORP			4,777.000	40,270.11
SUNRISE TELECOM INC			8,049.000	185.13
SUNSTONE HOTEL INVESTORS INC			44,352.000	733,138.56
SUNTRUST BANKS INC			60,235.000	3,890,578.65
SUNWORKS INC			23,995.000	25,194.75
SUPER MICRO COMPUTER INC			6,178.000	129,274.66
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	4.36
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			16,017.000	154,243.71
SUPERIOR INDUSTRIES INTERNATIO			3,803.000	56,474.55
SUPERIOR UNIFORM GROUP INC			1,629.000	43,510.59
SUPERNUS PHARMACEUTICALS INC			7,374.000	293,853.90
SUPERVALU INC			3,479.000	75,146.40
SUPPORT.COM INC			1,088.000	2,632.96
SURGERY PARTNERS INC			5,064.000	61,274.40
SURMODICS INC			3,546.000	99,288.00
SVB FINANCIAL GROUP			3,297.000	770,739.69
SWEDBANK AB			216,050.000	5,222,142.91
SWISS LIFE HOLDING AG			22,300.000	7,894,817.85
SWK HOLDINGS CORP			626.000	6,823.40
SYDNEY AIRPORT			47,549.000	262,192.68
SYKES ENTERPRISES INC			10,979.000	345,289.55
SYMANTEC CORP			93,538.000	2,624,676.28
SYMRISE AG			138,000.000	11,868,178.85
SYNALLOY CORP			1,839.000	24,642.60
SYNAPTICS INC			6,158.000	245,950.52
SYNCHRONOSS TECHNOLOGIES INC			11,161.000	99,779.34
SYNCHRONY FINANCIAL			155,038.000	5,986,017.18
SYNDAX PHARMACEUTICALS INC			11,126.000	97,463.76
SYNERGETICS USA INC COM			2,498.000	0.00
SYNERGY PHARMACEUTICALS INC			21,734.000	48,466.82
SYNERON MEDICAL LTD			1,505.000	16,555.00
SYNNEX CORP			4,677.000	635,838.15
SYNOPSIS INC			29,402.000	2,506,226.48
SYNTEL INC			5,874.000	135,043.26
SYNTHESIS ENERGY SYSTEMS INC			676.000	1,933.36
SYPRIS SOLUTIONS INC			3,998.000	5,477.26
SYROS PHARMACEUTICALS INC			1,400.000	13,622.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYSCO CORP			53,870.000	3,271,525.10	
SYSTEMAX INC			4,840.000	161,026.80	
T ROWE PRICE GROUP INC			27,254.000	2,859,762.22	
T-MOBILE US INC			25,236.000	1,602,738.36	
T2 BIOSYSTEMS INC			1,744.000	7,185.28	
TABULA RASA HEALTHCARE INC			471.000	13,211.55	
TAILORED BRANDS INC			7,484.000	163,375.72	
TAITRON COMPONENTS INC			3,586.000	5,952.76	
TAIWAN SEMICONDUCTOR MANUFACTU			1,319,000.000	10,172,236.42	
TAKE-TWO INTERACTIVE SOFTWARE			3,521.000	386,535.38	
TAL EDUCATION GROUP ADR			360,000.000	10,695,600.00	
TALANX AG			221,700.000	9,070,025.46	
TALLGRASS ENERGY GP LP			18,425.000	474,259.50	
TALLGRASS ENERGY PARTNERS LP			58,321.000	2,674,017.85	
TALON INTERNATIONAL INC			3,150.000	252.00	
TANDY BRANDS ACCESSORIES INC			1,325.000	1.33	
TANGER FACTORY OUTLET CENTERS			9,900.000	262,449.00	
TAPESTRY INC			35,655.000	1,577,020.65	
TARGA RESOURCES CORP			115,120.000	5,574,110.40	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			84,137.000	5,489,939.25	
TARRAGON CORP			10,464.000	0.00	
TASSAL GROUP LTD			2,239,200.000	6,585,227.45	
TAXUS CARDIUM PHARMACEUTICALS			65.000	5.20	
TAYLOR DEVICES INC			501.000	6,678.33	
TAYLOR MORRISON HOME CORP			3,467.000	84,837.49	
TCF FINANCIAL CORP			21,958.000	450,139.00	
TCP CAPITAL CORP			3,824.000	58,430.72	
TD AMERITRADE HOLDING CORP			21,757.000	1,112,435.41	
TE CONNECTIVITY LTD			48,847.000	4,642,418.88	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			5,387.000	80,266.30	
TECH DATA CORP			5,431.000	532,075.07	
TECHNICAL COMMUNICATIONS CORP			135.000	1,532.25	
TECHNIPFMC PLC			38,681.000	1,211,102.11	
TECHNOLOGY SOLUTIONS CO			920.000	14.72	
TECNOGLASS INC			4,625.000	33,993.75	
TEEKAY TANKERS LTD			1,734.000	2,427.60	
TEJON RANCH CO			3,921.000	81,399.96	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEKKNOWLEDGE CORP			2,012.000	0.00
TELEPHONE & DATA SYSTEMS INC			2,359.000	65,580.20
TELETECH HOLDINGS INC			7,892.000	317,653.00
TELETOUCH COMMUNICATIONS INC			3,106.000	2.80
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			589.000	2,138.07
TELLURIAN INC			545.000	5,308.30
TEMPUR SEALY INTERNATIONAL INC			7,000.000	438,830.00
TENAGA NASIONAL BHD			2,953,400.000	11,136,368.68
TENCENT HOLDINGS LTD			346,600.000	18,001,048.95
TENET HEALTHCARE CORP			11,729.000	177,811.64
TENGASCO INC			340.000	272.00
TENNANT CO			2,623.000	190,560.95
TENNECO INC			9,141.000	535,114.14
TERADYNE INC			61,375.000	2,569,771.25
TEREX CORP			172,345.000	8,310,475.90
TERRENO REALTY CORP			4,350.000	152,511.00
TESLA INC			985.000	306,679.75
TESSCO TECHNOLOGIES INC			6,300.000	126,945.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			9,373.000	451,309.95
TETRA TECHNOLOGIES INC			9,973.000	42,584.71
TETRAPHASE PHARMACEUTICALS INC			6,241.000	39,318.30
TEXAS CAPITAL BANCSHARES INC			6,813.000	605,675.70
TEXAS INSTRUMENTS INC			93,814.000	9,797,934.16
TEXAS ROADHOUSE INC			10,532.000	554,825.76
TEXTAINER GROUP HOLDINGS LTD			7,155.000	153,832.50
TEXTMUNICATION HOLDINGS INC			167.000	0.08
TEXTRON INC			32,886.000	1,861,018.74
TG THERAPEUTICS INC			13,178.000	108,059.60
THERAPEUTICSMD INC			10,131.000	61,191.24
THERMO FISHER SCIENTIFIC INC			41,056.000	7,795,713.28
THERMON GROUP HOLDINGS INC			2,937.000	69,518.79
THESTREET INC			7,824.000	11,344.80
THIRD POINT REINSURANCE LTD			8,504.000	124,583.60
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			15,901.000	693,124.59
THQ INC			896.000	17.92
TIDEWATER INC			728.000	17,763.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	64.52
TIFFANY & CO			27,662.000	2,875,464.90
TILE SHOP HOLDINGS INC			2,878.000	27,628.80
TIMBERLAND BANCORP INC/WA			3,313.000	87,960.15
TIME INC			14,909.000	275,071.05
TIME WARNER INC			75,502.000	6,906,167.94
TIMKENSTEEL CORP			7,108.000	107,970.52
TITAN INTERNATIONAL INC			7,125.000	91,770.00
TITAN MACHINERY INC			5,349.000	113,238.33
TITAN PHARMACEUTICALS INC			1,741.000	2,263.30
TIVITY HEALTH INC			6,111.000	223,357.05
TIVO CORP			21,539.000	336,008.40
TJX COS INC/THE			64,330.000	4,918,671.80
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			65,200.000	11,807,190.66
TOLL BROTHERS INC			42,140.000	2,023,562.80
TOMPKINS FINANCIAL CORP			2,044.000	166,279.40
TONIX PHARMACEUTICALS HOLDING			320.000	1,104.00
TOOTSIE ROLL INDUSTRIES INC			7,357.000	267,794.80
TOPBUILD CORP			5,671.000	429,521.54
TOR MINERALS INTERNATIONAL INC			236.000	1,274.40
TORCHMARK CORP			21,369.000	1,938,381.99
TOROMONT INDUSTRIES LTD			103,500.000	4,551,538.36
TOROTEL INC			458.000	229.00
TOTAL SA			418,093.000	23,116,711.50
TOTAL SYSTEM SERVICES INC			38,881.000	3,075,098.29
TOWA PHARMACEUTICAL CO LTD			147,800.000	8,068,974.86
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,721.000	237,420.75
TPG RE FINANCE TRUST INC			71,991.000	1,371,428.55
TPG SPECIALTY LENDING INC			8,600.000	170,280.00
TRACTOR SUPPLY CO			14,837.000	1,109,065.75
TRANS WORLD ENTERTAINMENT CORP			6,757.000	12,331.53
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,749.000	36,424.25
TRANSALTA RENEWABLES INC			34,020.000	363,564.23
TRANSCAT INC			2,929.000	41,738.25
TRANSCOASTAL CORP			23.000	0.28
TRANSDIGM GROUP INC			6,406.000	1,759,215.72

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSETERIX INC			146.000	280.32
TRANSMISSORA ALIANCA DE ENERGI			213,550.000	1,373,837.69
TRANSMONTAIGNE PARTNERS LP			14,371.000	566,935.95
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			103,037.000	1,000,709.26
TRANSWITCH CORP			1,935.000	0.58
TRAVELERS COS INC/THE			29,577.000	4,011,824.28
TRAVELPORT WORLDWIDE LTD			14,568.000	190,403.76
TRAVELZOO			7,417.000	47,839.65
TREASURY WINE ESTATES LTD			1,329,060.000	16,590,807.49
TRECORA RESOURCES			1,173.000	15,835.50
TREDEGAR CORP			5,512.000	105,830.40
TREX CO INC			4,692.000	508,565.88
TRI POINTE GROUP INC			21,919.000	392,788.48
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	223.10
TRIANGLE PETROLEUM CORP			7,001.000	207.23
TRICO BANCSHARES			764.000	28,925.04
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			7,248.000	193,884.00
TRINITY PLACE HOLDINGS INC			2,267.000	15,755.65
TRINSEO SA			6,676.000	484,677.60
TRIO-TECH INTERNATIONAL			782.000	5,458.36
TRIPADVISOR INC			9,565.000	329,609.90
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			9,133.000	226,955.05
TRITON INTERNATIONAL LTD/BERMU			177,859.000	6,660,819.55
TRIUMPH BANCORP INC			2,530.000	79,695.00
TRIUMPH GROUP INC			6,781.000	184,443.20
TRONOX LTD			10,100.000	207,151.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,067.000	1,250.61
TRUEBLUE INC			5,810.000	159,775.00
TRUECAR INC			9,400.000	105,280.00
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			9,905.000	91,126.00
TRUSTMARK CORP			10,042.000	319,938.12
TS TECH CO LTD			269,000.000	11,068,042.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TSR INC			731.000	3,764.65
TTM TECHNOLOGIES INC			18,998.000	297,698.66
TUCOWS INC			2,140.000	149,907.00
TUESDAY MORNING CORP			4,296.000	11,814.00
TURKIYE SINAI KALKINMA BANKASI			12,991,987.000	4,934,186.43
TURTLE BEACH CORP			1,710.000	774.63
TUTOR PERINI CORP			4,420.000	112,047.00
TWENTY-FIRST CENTURY FOX INC			141,267.000	4,862,063.65
TWILIO INC			9,500.000	224,200.00
TWIN DISC INC			1,548.000	41,130.36
TWITTER INC			270,839.000	6,502,844.39
TWO RIVERS WATER & FARMING CO			199.000	101.49
TYSON FOODS INC			74,116.570	6,008,630.33
UBIQUITI NETWORKS INC			4,283.000	304,178.66
UBISOFT ENTERTAINMENT SA			149,637.000	11,524,938.79
UDR INC			53,808.000	2,072,684.16
UFP TECHNOLOGIES INC			2,393.000	66,525.40
ULTA BEAUTY INC			7,520.000	1,681,923.20
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			5,144.000	118,774.96
ULTRA PETROLEUM CORP			21,640.000	196,058.40
ULTRAGENYX PHARMACEUTICAL INC			813.000	37,706.94
ULTRALIFE CORP			1,924.000	12,602.20
ULTRAPETROL BAHAMAS LTD			1,582.000	5.06
UMB FINANCIAL CORP			6,581.000	473,305.52
UMH PROPERTIES INC			2,698.000	40,200.20
UMICORE SA			200,000.000	9,475,512.80
UMPQUA HOLDINGS CORP			31,492.000	655,033.60
UNDER ARMOUR INC			32,595.000	452,293.92
UNICO AMERICAN CORP			768.000	6,412.80
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNICREDIT SPA			285,613.000	5,343,380.53
UNIFI INC			1,959.000	70,269.33
UNIFIRST CORP/MA			3,103.000	511,684.70
UNIGENE LABORATORIES INC			9,893.000	2.97
UNILEVER PLC ADR			15,477.000	856,497.18
UNION BANKSHARES CORP			5,014.000	181,356.38
UNION PACIFIC CORP			109,908.000	14,738,662.80
UNISYS CORP			6,093.000	49,657.95

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIT CORP			6,562.000	144,364.00
UNITED AMERICAN HEALTHCARE COR			1,094.000	557.94
UNITED BANKSHARES INC/WV			12,834.000	445,981.50
UNITED COMMUNITY BANKS INC/GA			9,349.000	263,080.86
UNITED COMMUNITY FINANCIAL COR			6,344.000	57,920.72
UNITED CONTINENTAL HOLDINGS IN			75,499.000	5,088,632.60
UNITED FINANCIAL BANCORP INC			4,623.000	81,549.72
UNITED FIRE GROUP INC			3,838.000	174,936.04
UNITED NATURAL FOODS INC			7,308.000	360,065.16
UNITED OVERSEAS BANK LTD			372,700.000	7,376,470.37
UNITED PARCEL SERVICE INC			72,078.000	8,588,093.70
UNITED RENTALS INC			23,867.000	4,102,975.97
UNITED SECURITY BANCSHARES/FRE			935.000	10,285.00
UNITED STATES LIME & MINERALS			2,159.000	166,458.90
UNITED TECHNOLOGIES CORP			67,790.000	8,647,970.30
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			628.000	11,618.00
UNITEDHEALTH GROUP INC			92,832.000	20,465,742.72
UNITIL CORP			3,550.000	161,951.00
UNITY BANCORP INC			1,658.000	32,745.50
UNIVAR INC			114,980.000	3,559,780.80
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,256.000	170,940.00
UNIVERSAL ELECTRONICS INC			2,095.000	98,988.75
UNIVERSAL FOREST PRODUCTS INC			8,193.000	308,220.66
UNIVERSAL HEALTH REALTY INCOME			1,288.000	96,741.68
UNIVERSAL HEALTH SERVICES INC			17,844.000	2,022,617.40
UNIVERSAL INSURANCE HOLDINGS I			2,355.000	64,409.25
UNIVERSAL LOGISTICS HOLDINGS I			1,903.000	45,196.25
UNIVERSAL STAINLESS & ALLOY PR			2,231.000	47,788.02
UNIVERSAL TECHNICAL INSTITUTE			5,260.000	12,624.00
UNIVEST CORP OF PENNSYLVANIA			2,727.000	76,492.35
UNUM GROUP			103,183.000	5,663,714.87
UPM-KYMMENE OYJ			311,700.000	9,697,837.32
UQM TECHNOLOGIES INC			3,665.000	5,094.35
URANIUM ENERGY CORP			1,970.000	3,486.90
URBAN EDGE PROPERTIES			11,505.000	293,262.45
URBAN ONE INC			12,710.000	23,513.50
UROLOGIX INC			2,793.000	3.63

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
URSTADT BIDDLE PROPERTIES INC			4,077.000	88,633.98
US BANCORP			275,340.000	14,752,717.20
US CONCRETE INC			1,908.000	159,508.80
US ECOLOGY INC			2,737.000	139,587.00
US ENERGY CORP WYOMING			401.000	609.52
US FOODS HOLDING CORP			155,450.000	4,963,518.50
US GEOTHERMAL INC			933.000	3,218.85
US GLOBAL INVESTORS INC			424.000	1,653.60
US GOLD CORP			32.000	52.16
US PHYSICAL THERAPY INC			4,447.000	321,073.40
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			8,017.000	261,033.52
USA TRUCK INC			1,590.000	28,826.70
USANA HEALTH SCIENCES INC			6,423.000	475,623.15
UTAH MEDICAL PRODUCTS INC			1,676.000	136,426.40
UTG INC			513.000	12,825.00
UTSTARCOM HOLDINGS CORP			5,157.000	29,033.91
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	5,523.82
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			65,743.000	6,042,439.13
VALERO ENERGY PARTNERS LP			61,493.000	2,736,438.50
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			36,496.000	409,485.12
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,693.000	52,109.55
VANDA PHARMACEUTICALS INC			5,547.000	84,314.40
VANTIV INC			74,555.000	5,483,520.25
VAREX IMAGING CORP			1,424.000	57,202.08
VARIAN MEDICAL SYSTEMS INC			22,598.000	2,511,767.70
VARONIS SYSTEMS INC			3,235.000	157,059.25
VASCO DATA SECURITY INTERNATIO			7,217.000	100,316.30
VASO CORP			17,910.000	897.29
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			12,377.000	276,997.26
VECTOR LTD			526,884.000	1,300,278.06
VEECO INSTRUMENTS INC			8,997.000	133,605.45
VENATOR MATERIALS PLC			191,430.000	4,234,431.60
VENTAS INC			69,956.000	4,198,059.56

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VEREIT INC			388,547.000	3,026,781.13	
VERICEL CORP			91.000	495.95	
VERIFONE SYSTEMS INC			14,562.000	257,893.02	
VERINT SYSTEMS INC			93,427.000	3,909,919.95	
VERISIGN INC			12,866.000	1,472,385.04	
VERISK ANALYTICS INC			27,472.000	2,637,312.00	
VERIZON COMMUNICATIONS INC			453,493.000	24,003,384.49	
VERSARTIS INC			7,231.000	15,908.20	
VERTEX PHARMACEUTICALS INC			45,887.000	6,876,625.82	
VF CORP			33,167.000	2,454,358.00	
VIACOM INC			31,128.000	959,053.68	
VIAD CORP			5,860.000	324,644.00	
VIASAT INC			7,016.000	525,147.60	
VIAVI SOLUTIONS INC			32,967.000	288,131.58	
VICAL INC			363.000	664.29	
VICON INDUSTRIES INC			1,318.000	514.42	
VICON INDUSTRIES INC RIGHTS			1,318.000	6.59	
VICOR CORP			5,442.000	113,737.80	
VIDEO DISPLAY CORP			2,455.000	2,896.90	
VIEWCAST.COM INC			6,812.000	54.50	
VIEWTRAN GROUP INC			2,440.000	48.80	
VILLAGE SUPER MARKET INC			1,319.000	30,244.67	
VIPSHOP HOLDINGS LTD ADR			888,000.000	10,407,360.00	
VIRCO MANUFACTURING CORP			4,072.000	20,563.60	
VIRNETX HOLDING CORP			4,901.000	18,133.70	
VIRTUS INVESTMENT PARTNERS INC			807.000	92,845.35	
VIRTUSA CORP			6,177.000	272,282.16	
VISA INC			236,524.000	26,968,466.48	
VISHAY INTERTECHNOLOGY INC			18,809.000	390,286.75	
VISHAY PRECISION GROUP INC			4,036.000	101,505.40	
VISTA OUTDOOR INC			8,794.000	128,128.58	
VISTEON CORP			19,381.000	2,425,338.34	
VISTRA ENERGY CORP			112,710.000	2,064,847.20	
VITAL THERAPIES INC			2,587.000	15,392.65	
VITAMIN SHOPPE INC			3,541.000	15,580.40	
VIVA ENERGY REIT			186,091.000	328,945.44	
VIVENDI SA			541,842.000	14,587,435.65	
VIVINT SOLAR INC			18,646.000	75,516.30	
VIVUS INC			8,147.000	4,094.68	

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			6,213.000	187,756.86
VOESTALPINE AG			196,600.000	11,767,272.02
VOLT INFORMATION SCIENCES INC			5,330.000	20,254.00
VONAGE HOLDINGS CORP			28,669.000	291,563.73
VORNADO REALTY TRUST			21,593.000	1,688,140.74
VOXX INTERNATIONAL CORP			4,758.000	26,644.80
VOYAGER THERAPEUTICS INC			371.000	6,158.60
VULCAN INTERNATIONAL CORP			583.000	52,470.00
VULCAN MATERIALS CO			21,272.000	2,730,686.64
W&T OFFSHORE INC			7,668.000	25,381.08
WABASH NATIONAL CORP			9,934.000	215,567.80
WADDELL & REED FINANCIAL INC			11,454.000	255,882.36
WAGeworks INC			6,257.000	387,934.00
WALGREENS BOOTS ALLIANCE INC			87,331.000	6,341,977.22
WALKER & DUNLOP INC			4,349.000	206,577.50
WALKING CO HOLDINGS INC/THE			3,656.000	7,312.00
WALMART INC			173,629.000	17,145,863.75
WALT DISNEY CO/THE			142,175.000	15,285,234.25
WALTER ENERGY INC			11,600.000	127.60
WANDERPORT CORP			82.000	1.88
WASHINGTON FEDERAL INC			13,982.000	478,883.50
WASHINGTON PRIME GROUP INC			26,002.000	185,134.24
WASHINGTON REAL ESTATE INVESTM			9,755.000	303,575.60
WASHINGTON TRUST BANCORP INC			1,996.000	106,287.00
WASTE MANAGEMENT INC			52,396.000	4,521,774.80
WATERS CORP			16,174.000	3,124,655.06
WATERSTONE FINANCIAL INC			2,772.000	47,262.60
WATTS WATER TECHNOLOGIES INC			4,382.000	332,812.90
WAVE LIFE SCIENCES LTD			1,616.000	56,721.60
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	740.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	70,098.25
WAYSIDE TECHNOLOGY GROUP INC			2,861.000	47,778.70
WD-40 CO			2,474.000	291,932.00
WEB.COM GROUP INC			8,347.000	181,964.60
WEBCO INDUSTRIES INC			241.000	21,208.00
WEBSTER FINANCIAL CORP			14,145.000	794,383.20
WEC ENERGY GROUP INC			69,759.000	4,634,090.37

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEGENER CORP			4,812.000	89.02
WEIGHT WATCHERS INTERNATIONAL			3,783.000	167,511.24
WEIR GROUP PLC/THE			372,260.000	10,690,891.20
WEIS MARKETS INC			3,473.000	143,747.47
WELBILT INC			20,672.000	485,998.72
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			530,436.000	32,181,552.12
WELLTOWER INC			52,403.000	3,341,739.31
WENDY'S CO/THE			39,808.000	653,647.36
WERELDHAVE NV			7,143.000	343,092.58
WERNER ENTERPRISES INC			9,118.000	352,410.70
WESBANCO INC			23,197.000	942,958.05
WESCO AIRCRAFT HOLDINGS INC			9,530.000	70,522.00
WESCO INTERNATIONAL INC			5,205.000	354,720.75
WEST BANCORPORATION INC			517.000	13,002.55
WESTAMERICA BANCORPORATION			4,318.000	257,136.90
WESTAR ENERGY INC			22,207.000	1,172,529.60
WESTELL TECHNOLOGIES INC			2,819.000	10,571.25
WESTERN ALLIANCE BANCORP			55,680.000	3,152,601.60
WESTERN ASSET MORTGAGE CAPITAL			6,553.000	65,202.35
WESTERN DIGITAL CORP			37,160.000	2,955,334.80
WESTERN GAS EQUITY PARTNERS LP			13,252.000	492,444.32
WESTERN GAS PARTNERS LP			106,876.000	5,139,666.84
WESTERN METALS CORP			3,193.000	925.97
WESTERN NEW ENGLAND BANCORP IN			4,388.000	47,829.20
WESTERN UNION CO/THE			54,458.000	1,035,246.58
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	3,009.27
WESTPORT FUEL SYSTEMS INC			13,698.000	51,504.48
WESTROCK CO			112,018.000	7,080,657.78
WESTWATER RESOURCES INC			86.000	92.02
WESTWOOD HOLDINGS GROUP INC			2,466.000	163,273.86
WET SEAL INC/THE			24,433.000	0.00
WEX INC			6,037.000	852,605.51
WEYCO GROUP INC			1,864.000	55,398.08
WEYERHAEUSER CO			93,768.000	3,306,259.68
WGL HOLDINGS INC			9,088.000	780,113.92
WH GROUP LTD			8,733,000.000	9,853,153.89
WHIRLPOOL CORP			8,969.000	1,512,532.16

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHITE MOUNTAINS INSURANCE GROU			10,627.000	9,046,552.56
WHITESTONE REIT			5,187.000	74,744.67
WHITING PETROLEUM CORP			10,150.000	268,772.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,075.000	6,912.25
WILLBROS GROUP INC			5,629.000	7,993.18
WILLDAN GROUP INC			3,427.000	82,042.38
WILLIAM LYON HOMES			3,221.000	93,666.68
WILLIAMS COS INC/THE			162,969.000	4,968,924.81
WILLIAMS PARTNERS LP			118,077.000	4,579,026.06
WILLIS LEASE FINANCE CORP			2,141.000	53,460.77
WILLIS TOWERS WATSON PLC			20,925.000	3,153,188.25
WINDSTREAM HOLDINGS INC			16,362.000	30,269.70
WINGSTOP INC			1,320.000	51,453.60
WINLAND ELECTRONICS INC			968.000	1,452.00
WINMARK CORP			494.000	63,923.60
WINNEBAGO INDUSTRIES INC			5,606.000	311,693.60
WINTHROP REALTYTRUST ESCROW			7,990.000	0.00
WINTRUST FINANCIAL CORP			7,743.000	637,790.91
WIRELESS TELECOM GROUP INC			3,706.000	9,005.58
WIRELESS XCESSORIES GROUP			1,262.000	37.86
WISDOMTREE INVESTMENTS INC			13,322.000	167,191.10
WOLTERS KLUWER NV			239,918.000	12,526,306.88
WOLVERINE WORLD WIDE INC			166,949.000	5,322,334.12
WOODWARD INC			9,162.000	701,259.48
WORKDAY INC			4,858.000	494,252.92
WORLD ACCEPTANCE CORP			4,346.000	350,809.12
WORLD FUEL SERVICES CORP			10,206.000	287,196.84
WORLD WRESTLING ENTERTAINMENT			7,572.000	231,551.76
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			12,097.000	532,993.82
WPT INDUSTRIAL REIT TRUST UNIT			126,318.000	1,606,764.96
WPX ENERGY INC			680,571.000	9,575,633.97
WQN INC			656.000	1.05
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,339.00
WRIGHT MEDICAL GROUP NV			15,018.000	333,399.60
WSFS FINANCIAL CORP			8,118.000	388,446.30

Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WSI INDUSTRIES INC			501.000	2,930.85
WW GRAINGER INC			10,015.000	2,366,043.75
WYNDHAM WORLDWIDE CORP			15,622.000	1,810,121.14
WYNN RESORTS LTD			12,427.000	2,095,067.93
XBIOTECH INC			1,207.000	4,755.58
XCEL ENERGY INC			107,496.000	5,171,632.56
XCERRA CORP			3,279.000	32,101.41
XENCOR INC			4,529.000	99,275.68
XEROX CORP			18,834.000	549,011.10
XILINX INC			51,691.000	3,485,007.22
XL GROUP LTD			55,806.000	1,962,138.96
XO GROUP INC			6,904.000	127,447.84
XPERI CORP			7,840.000	191,296.00
XYLEM INC/NY			33,991.000	2,318,186.20
YAMAHA CORP			108,900.000	4,021,518.05
YANDEX NV			318,850.000	10,442,337.50
YELP INC			11,700.000	490,932.00
YEXT INC			42,057.000	505,945.71
YIELD10 BIOSCIENCE INC			32.000	56.64
YOKOHAMA RUBBER CO LTD/THE			441,800.000	10,836,160.01
YORK WATER CO/THE			2,181.000	73,935.90
YUE YUEN INDUSTRIAL HOLDINGS L			1,733,500.000	6,807,778.89
YUM! BRANDS INC			44,051.000	3,595,002.11
YUMA ENERGY INC			19.000	22.19
Z ENERGY LTD			1,753,751.000	9,566,543.34
ZAFGEN INC			1,540.000	7,114.80
ZALANDO SE			215,052.000	11,392,012.39
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	6.88
ZEDGE INC			1,819.000	5,000.98
ZENDESK INC			14,921.000	504,926.64
ZHEJIANG EXPRESSWAY CO LTD			51,023.000	56,066.36
ZIMMER BIOMET HOLDINGS INC			29,534.000	3,563,867.78
ZION OIL & GAS INC			469.000	1,013.04
ZIONS BANCORPORATION			30,939.000	1,572,629.37
ZIOPHARM ONCOLOGY INC			11,586.000	47,966.04
ZIX CORP			2,894.000	12,675.72
ZOETIS INC			68,933.000	4,965,933.32
ZOGENIX INC			9,326.000	373,506.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZUMIEZ INC			4,370.000	91,005.25
ZYNGA INC			92,788.000	371,152.00
FIXED INCOME SECURITIES			168,834,319,691.8..	3,119,289,081.45
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			869,000.000	866,827.50
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,626,000.000	3,712,117.50
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			2,242,000.000	2,258,815.00
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			75,000.000	99,565.49
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,731,042.93
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	445,897.81
AASET 2014-1 US LTD 1 B VAR RT 12/15/2029 DD 12/02/14			1,904,518.120	1,904,518.12
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,376,705.000	2,415,916.12
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,380,600.000	1,380,395.40
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,215,000.000	1,236,021.86
ABBVIE INC 1.375% 05/17/2024			815,000.000	998,176.11
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			925,000.000	950,970.04
ABRA AUTO BODY 6/17 COV-LT TL			417,522.000	420,131.51
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			960,000.000	987,388.80
ACADIA HEALTHCARE 1/15 0.000% 02/11/2022 DD 01/28/15			96,921.550	97,406.16
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			371,931.550	373,791.20
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	248,675.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,014,000.00
ACCESS CIG 10/14 TL			685,915.370	690,030.87
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,431,167.747	1,349,293.07
ACCUVANT 1/17 COV-LITE TL			697,046.550	650,867.22
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,134,000.000	4,278,690.00
ACLARA 8/16 TLB			370,312.500	370,312.50
ACRISURE 11/16 DELAYED TL			126,130.950	127,234.60
ACRISURE 11/17 COV-LITE TLB2			937,924.310	946,131.15
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	611,987.60
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,404,673.05
ACTIVISION BLIZZARD INC 2.300% 09/15/2021 DD 03/15/17			1,340,000.000	1,322,412.16
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			1,910,000.000	1,955,267.00
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,064,620.670	1,084,205.02
ADVANCED DISPOSAL 10/16 COV-LITE TLB			564,533.320	565,543.84
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			795,000.000	812,887.50
ADVANTAGE SALES 7/14 TL			257,983.310	251,131.27
AECOM 5.125% 03/15/2027 DD 02/21/17			710,000.000	723,241.50
AECOM 5.750% 10/15/2022 DD 10/15/15			963,000.000	1,003,927.50
AEGEA FINANCE SARL 144A 5.750% 10/10/2024 DD 10/10/17			200,000.000	203,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AEROPUERTOS ARGENTINA 200 144A 6.875% 02/01/2027 DD 02/06/17			415,000.000	448,710.45
AEROPUERTOS DOMINICANOS S 144A 6.750% 03/30/2029 DD 01/20/17			400,000.000	438,000.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	443,156.25
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			192,000.000	201,600.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	500,040.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	750,952.50
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,014,396.90
AIR CANADA 2017-1 CLASS A 144A 3.300% 07/15/2031 DD 12/21/17			1,010,000.000	1,007,131.00
AIR MEDICAL 4/15 COV-LITE TLB			1,315,414.950	1,309,548.20
AIR MEDICAL 8/16 INCREMENTAL			88.160	88.09
AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17			315,000.000	315,994.37
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	95,891.25
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	346,912.50
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	673,816.25
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	151,318.75
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			775,000.010	761,437.51
ALBERTSON'S 5/17 B5 TL			823,785.380	806,370.56
ALBERTSON'S 5/17 B6 TL			275,000.000	269,040.75
ALBERTSON'S 6/17 TLB4			1,222,313.050	1,196,888.94
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	392,370.00
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			0.020	0.02
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	347,710.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	224,500.00
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,408,423.000	1,850,470.86
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	328,800.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	545,015.63
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	255,625.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	296,605.33
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	600,595.73
ALIMENTATION COUCHE-TARD 144A 2.350% 12/13/2019 DD 12/14/17			1,255,000.000	1,254,924.18
ALIXPARTNERS 4/17 COV-LITE TLB			1,427,715.590	1,434,340.19
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			2,005,000.000	2,041,183.72
ALLERGAN SALES LLC 144A 5.000% 12/15/2021 DD 12/10/13			1,050,000.000	1,122,950.16
ALLFLEX 7/13 TL			1,005,375.000	1,009,979.62
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16			300,000.000	327,323.95
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	72,583.30
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	586,950.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,159,000.000	1,205,360.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	297,343.75

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	681,112.50
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			845,000.000	866,125.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			2,611,000.000	2,679,538.75
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	799,595.00
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			976,000.000	994,300.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	262,962.44
AMAYA 2/17 (USD)TLB			2,358,369.990	2,370,161.84
AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17			195,000.000	212,724.38
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,180,616.74
AMERICAN AXLE 3/17 COV-LITE TLB			536,128.540	537,806.62
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			398,000.000	404,965.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			740,000.000	778,850.00
AMERICAN CAMPUS COMMUNITIES OP 3.625% 11/15/2027 DD 10/10/17			1,835,000.000	1,814,830.99
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,645,000.000	1,630,847.25
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			1,195,000.000	1,189,244.28
AMERICAN GREETINGS CORP 144A 7.875% 02/15/2025 DD 02/16/17			100,000.000	108,000.00
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	40,741.24
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			315,000.000	339,287.05
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	438,855.56
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	5,173,440.00
AMERICAN MUNI PWR-OHIO INC OHR 8.084% 02/15/2050 DD 12/21/10			195,000.000	333,321.30
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			343,828.730	345,977.66
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	840,323.37
AMERICAN WATER CAPITAL CORP 2.950% 09/01/2027 DD 08/10/17			480,000.000	475,037.29
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	1,934,252.31
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			280,000.000	282,800.00
AMERISOURCEBERGEN CORP 3.450% 12/15/2027 DD 12/04/17			505,000.000	500,797.71
AMR 11/17 TLB			2,385,900.000	2,381,724.68
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			740,000.000	830,268.10
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			145,000.000	175,820.26
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,567,772.08
ANCESTRY.COM 2/17 TL			1,574,264.520	1,580,656.03
ANCHOR GLASS 7/17 TL			282,157.110	282,038.61
ANDEAVOR LOGISTICS LP / TESORO 4.250% 12/01/2027 DD 11/28/17			220,000.000	221,888.19
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			1,322,000.000	1,390,347.40
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			311,000.000	329,961.67
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	505,610.00
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			3,915,000.000	4,040,192.07
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			805,000.000	932,986.15

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,232,400.00
ANTHEM INC 2.500% 11/21/2020 DD 11/21/17			1,310,000.000	1,307,264.89
ANTHEM INC 2.950% 12/01/2022 DD 11/21/17			545,000.000	545,228.16
ANTHEM INC 3.350% 12/01/2024 DD 11/21/17			710,000.000	720,311.05
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	769,751.83
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	431,716.84
AON CORP 6.250% 09/30/2040 DD 09/10/10			445,000.000	586,095.75
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			1,091,598.060	927,858.35
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,980,000.000	2,031,960.74
APPLE INC 3.000% 02/09/2024 DD 02/09/17			1,455,000.000	1,473,468.46
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,090,000.000	3,152,370.57
APPLE INC 3.450% 05/06/2024 DD 05/06/14			765,000.000	793,321.64
APPLE INC VAR RT 02/09/2022 DD 02/09/17			1,400,000.000	1,419,270.25
APPLIED SYSTEMS 9/17 COV-LITE TLB			434,000.000	438,218.48
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	652,730.08
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			434,000.000	456,785.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			822,000.000	880,567.50
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	497,760.00
ARAMARK 11/17 TLB1			895,000.000	899,197.55
ARAMARK 2/14 (USD) TLF			0.010	0.01
ARAMARK 3/17 (USD) COV-LITE TLB			1,483,171.430	1,491,047.07
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			785,000.000	829,195.50
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			1,850,000.000	1,941,575.00
ARCH COAL (5/12) TLB			0.010	0.01
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			356,000.000	372,020.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	473,137.50
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,453,000.000	1,529,282.50
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,809,502.50
ARISTOCRAT LEISURE 3/17 COV-LITE TLB2			323,825.390	325,107.74
ARISTOCRAT LEISURE 9/17 0.000% 10/19/2024 DD 09/17/17			395,000.000	395,493.75
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	460,495.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	560,165.60
ASCENA RETAIL 7/15 COV-LITE TLB			614,856.750	506,998.58
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			120,747.500	121,351.24
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			252,000.000	260,190.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			205,000.000	216,763.00
ASCENTIUM EQUIPMENT 2A E 144A 6.790% 10/10/2024 DD 10/26/16			455,000.000	472,986.38
ASHTREAD CAPITAL INC 144A 4.125% 08/15/2025 DD 08/09/17			240,000.000	242,400.00
ASHTREAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			861,000.000	873,915.00

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ASIAN DEVELOPMENT BANK 3.500% 05/30/2024			2,230,000.000	1,608,155.88
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			2,690,000.000	1,965,936.08
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	616,335.65
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	107,121.13
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,392,046.94
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			123,710,000.000	1,960,460.67
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			94,220,000.000	1,504,827.47
ASSUREDPARTNERS 9/17 COV-LITE TLB			630,992.850	634,545.34
ASURION 4/17 COV-LITE B5 TLB			925,302.190	929,355.01
ASURION 7/17 TLB4			1,769,736.000	1,777,752.91
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,771,875.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,558,918.34
AT&T INC 4.550% 03/09/2049 DD 09/07/16			460,000.000	432,942.07
AT&T INC 5.150% 02/14/2050 DD 08/07/17			630,000.000	637,852.49
ATLANTIC BROADBAND 7/17 COV-LT 0.000% 08/09/2024 DD 07/26/17			4,040,000.000	4,028,647.60
ATLAS SENIOR LOAN FU 2A E 144A VAR RT 01/30/2024 DD 11/29/12			900,000.000	900,000.00
ATOTECH 1/17 COV-LITE TLB1			254,362.500	255,741.15
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	163,400.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	793,365.43
AUSTRALIA GOVERNMENT BOND REGS 5.750% 07/15/2022			635,000.000	569,904.01
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			183,837.150	185,675.52
AUTHENTIC BRANDS 9/17 COV-LITE TL			1,395,027.670	1,400,259.02
AUTODESK INC 3.500% 06/15/2027 DD 06/08/17			1,277,000.000	1,252,642.25
AUTOZONE INC 3.250% 04/15/2025 DD 04/29/15			890,000.000	886,599.54
AVANTOR 9/16 DELAYED TL			72,298.850	72,298.85
AVAST SOFTWARE 11/17 (USD) COV-LITE TLB			361,295.390	363,502.90
AVAYA 11/17 TL			2,122,500.000	2,086,247.70
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,099,000.000	1,088,010.00
AVOLON 3/17 COV-LITE TLB2 0.000% 03/21/2022 DD 01/09/17			1,090,616.280	1,081,858.63
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	589,050.00
AZURE 11/13 COV-LITE TL			211,646.090	191,010.59
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			610,000.000	620,065.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	283,185.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,230,000.000	1,251,094.50
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			375,000.000	373,322.78
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,666,000.000	1,727,736.55
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,595,900.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,960,000.000	2,131,500.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	896,685.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	841,500.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,166,323.000	4,184,721.63
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,186,090.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	892,755.00
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			0.010	0.00
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,625,600.550	1,216,532.80
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	381,831.60
BANC OF AMERICA COMMERCIA 2 AJ VAR RT 04/10/2049 DD 06/01/07			0.020	0.02
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,513,200.00
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			460,000.000	457,893.22
BANK OF AMERICA CORP 6.875% 04/25/2018 DD 04/25/08			655,000.000	665,006.58
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08			85,000.000	127,362.81
BANK OF AMERICA CORP VAR RT 07/21/2021 DD 07/21/17			1,215,000.000	1,212,871.81
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			165,000.000	164,534.85
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	1,009,207.15
BANK OF MONTREAL 2.350% 09/11/2022 DD 09/11/17			2,025,000.000	1,991,963.72
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	79,976.43
BANK OF TOKYO-MITSUBISHI 144A 2.700% 09/09/2018 DD 09/09/13			605,000.000	608,198.18
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	2,062,522.78
BARCLAYS PLC 4.337% 01/10/2028 DD 01/10/17			295,000.000	305,314.66
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16			230,000.000	239,250.60
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17			165,000.000	183,094.76
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			817,584.920	814,518.98
BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17			975,000.000	1,023,850.18
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	134,705.45
BBCMS TRUST 2015- RRMZ M1 144A VAR RT 05/15/2020 DD 06/04/15			5,707,485.520	5,738,510.27
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,672,883.700	1,680,334.22
BBCMS TRUST 2015-RR RRI F 144A VAR RT 05/15/2032 DD 06/04/15			4,585,000.000	4,614,064.32
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,244,566.020	1,265,072.86
BEACON ROOFING 10/17 COV-LITE TLB			515,000.000	516,071.20
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			957,000.000	960,588.75
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			368,000.000	391,460.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	609,150.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			88,570.250	86,990.26
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			93,945.830	93,126.50
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			675,975.310	662,715.18
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			585,598.440	591,123.97
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			52,886.660	53,447.53
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			627,636.770	625,154.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			1,190,086.360	1,201,022.54
BEAR STEARNS COMME PW16 D 144A VAR RT 06/11/2040 DD 06/01/07			1,471,000.000	1,473,485.11
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			0.018	0.00
BEAR STEARNS COMMERCIA PW16 AJ VAR RT 06/11/2040 DD 06/01/07			0.010	0.00
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	70,372.47
BELRON 10/17 USD COV-LITE TLB			515,000.000	519,830.70
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	592,755.10
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	809,120.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	184,370.00
BERRY PLASTICS 11/17 COV-LITE TLO			844,953.660	847,987.04
BERRY PLASTICS 2/13 COV-LT TLD			0.001	0.00
BERRY PLASTICS 8/17 COV-LITE TLM			710,065.010	712,550.23
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			676,000.000	714,870.00
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			1,671,600.000	1,643,400.11
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			290,000.000	282,387.50
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			500,000.000	523,750.00
BLOUNT 10/17 COV-LITE TLB 0.000% 04/12/2023 DD 10/06/17			625,000.000	631,837.50
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	488,311.00
BLUEMOUNTAIN CLO 201 4A E 144A VAR RT 11/30/2026 DD 01/08/15			400,000.000	400,496.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			390,000.000	382,200.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			551,000.000	559,265.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	713,375.00
BOYD GAMING 3/17 COV-LITE TLB			863,616.680	867,934.77
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	842,605.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	611,620.00
BP CAPITAL MARKETS PLC 2.520% 09/19/2022 DD 09/19/17			145,000.000	144,279.16
BRAND ENERGY 6/17 COV-LITE TL			1,417,875.000	1,422,483.09
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2018			4,340,000.000	1,308,371.77
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			4,180,000.000	1,297,915.77
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			4,280,000.000	1,306,014.82
BRICKMAN GROUP 12/13 COV-LITE TL			1,161,525.920	1,166,938.63
BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17			180,000.000	183,624.12
BRISTOL-MYERS SQUIBB CO 1.750% 03/01/2019 DD 10/31/13			880,000.000	877,041.75
BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			617,140.500	558,512.15
BUILDERS FIRSTSOURCE 1/17 TLB			1,850,942.210	1,857,013.30
BUILDERS FIRSTSOURCE 8/16 TLB			465,000.000	467,325.00
BURGER KING 2/17 COV-LITE TLB3			3,772,445.610	3,770,408.49
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	452,077.45
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			28,136.990	25,323.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	258,938.28
BWAY 3/17 TLB			812,237.500	815,137.18
CA INC 4.700% 03/15/2027 DD 03/17/17			1,512,000.000	1,581,836.88
CABLE & WIRELESS 5/17 COV-LITE TLB3			555,000.000	555,260.85
CABLE ONE 4/17 TLB			169,575.000	169,998.94
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			397,141.820	395,279.23
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			795,000.000	795,000.00
CAESARS RESORT 9/17 COV-LITE TL			645,000.000	647,534.85
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			418,000.000	421,135.00
CALATLANTIC GROUP INC/OLD 5.000% 06/15/2027 DD 06/09/17			623,000.000	646,362.50
CALATLANTIC GROUP INC/OLD 5.250% 06/01/2026 DD 05/31/16			173,000.000	182,947.50
CALATLANTIC GROUP INC/OLD 5.875% 11/15/2024 DD 11/06/14			140,000.000	155,617.00
CALATLANTIC GROUP INC/OLD 6.250% 12/15/2021 DD 08/06/13			813,000.000	883,121.25
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			69,257.580	69,647.50
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	413,688.00
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			624,000.000	642,720.00
CALPINE 5/15 B5 COV-LITE TL			363,201.900	362,486.39
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			662,000.000	648,766.62
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			836,000.000	796,290.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			2,000.000	1,890.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,070,000.000	1,071,337.50
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	417,392.50
CAMPING WORLD 11/13 COV-LT TL			0.010	0.01
CAMPING WORLD 11/16 COV-LITE TLB			1,382,458.950	1,390,117.77
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			1,950,000.000	1,526,554.53
CANADA HOUSING TRUST NO.1 2.000% 15-DEC-2019 CDA MTG BDS			1,105,000.000	885,649.19
CAPEX SA 144A 6.875% 05/15/2024 DD 05/15/17			515,000.000	537,392.20
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			1,060,000.000	1,071,309.72
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	879,493.30
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	965,085.03
CAPITAL ONE NA 1.850% 09/13/2019 DD 09/13/16			80,000.000	79,228.54
CAPITAL ONE NA 2.250% 09/13/2021 DD 09/13/16			155,000.000	152,046.42
CAPITAL SAFETY 3/14 COV-LITE TL			0.010	0.01
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,051,000.000	1,090,412.50
CASELLA WASTE 4/17 COV-LITE TLB			258,186.810	258,994.93
CATALENT PHARMA 5/14 (USD) TLB			109,670.450	109,996.17
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			125,000.000	125,468.75
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	677,930.63
CBS RADIO 3/17 TLB1			2,186,783.020	2,196,798.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCC INFORMATION 3/17 COV-LITE 0.000% 04/29/2024 DD 03/17/17			334,162.500	334,496.67
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	301,475.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,515,000.000	2,477,275.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	606,858.48
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	139,400.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	567,157.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	933,037.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	217,330.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			850,000.000	871,250.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,714,655.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			1,272,888.023	756,109.10
CDK GLOBAL INC 144A 4.875% 06/01/2027 DD 05/15/17			306,000.000	309,825.00
CEDAR FAIR LP / CANADA'S 144A 5.375% 04/15/2027 DD 04/13/17			648,000.000	680,400.00
CELGENE CORP 4.350% 11/15/2047 DD 11/09/17			810,000.000	841,370.71
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	2,069,980.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	892,347.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	332,000.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	893,587.50
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			318,000.000	323,962.50
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,137,583.13
CENTURYLINK 5/17 COV-LITE TLB			3,865,000.000	3,723,695.60
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	439,530.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			465,000.000	455,421.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	820,942.50
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	781,950.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			447,000.000	453,705.00
CF BLACKROCK EX US SUPERFUND B FD			17,008,221.610	532,948,116.97
CFG INVESTMENTS 2017- 1 A 144A 7.870% 11/15/2026 DD 11/09/17			1,336,000.000	1,376,684.40
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			601,000.000	601,000.00
CHARTER COMM OPERATING 12/16 TLH			0.010	0.01
CHARTER COMM OPERATING 12/16 TLI			0.010	0.01
CHARTER COMM OPERATING 12/17 TLB			2,617,939.050	2,618,881.51
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,764,668.36
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	649,305.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	978,670.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			658,000.000	680,635.20
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	85,359.38
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	752,404.16
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	784,474.37

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHG HEALTHCARE 11/17 TLB			914,000.000	920,571.66
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	138,893.30
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	173,848.50
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17			235,000.000	241,345.00
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			1,294,000.000	1,371,640.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	577,029.25
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,607,000.000	1,446,300.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			1,025,000.000	589,375.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	192,605.75
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,570,000.000	1,602,273.76
CINCINNATI BELL 8/17 COV-LITE TLB			0.010	0.01
CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17			1,365,000.000	1,420,316.43
CIRQUE DU SOLEIL 6/17 TL			1,388,151.870	1,373,409.70
CISION US 8/17 (USD) COV-LITE TL			885,000.000	894,221.70
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,555,000.000	1,597,762.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			301,000.000	319,060.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			300,659.348	5,862.86
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			1,425,000.000	1,416,110.71
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			3,115,000.000	3,114,999.69
CITIBANK CREDIT CARD ISS A8 A8 1.860% 08/08/2022 DD 08/08/17			640,000.000	634,006.91
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	158,647.83
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			2,065,000.000	2,054,653.13
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	903,259.69
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,022,083.560	3,028,480.71
CLEAN HARBORS 6/17 COV-LITE TL			778,050.000	781,940.25
CLEAR CHANNEL 12/13 EXTENDED TLE			0.020	0.01
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	775,000.78
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,756,177.124	1,391,796.18
COINMACH 6/17 COV-LITE TLB1			1,311,712.520	1,320,894.51
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			1,537,275.000	1,596,385.99
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,095,000.000	1,097,711.99
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,477,102.50
COLOMBIAN TES 7.000% 09/11/2019			3,888,600,000.000	1,348,300.50
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,205,000.000	1,137,998.05
COMISION FEDERAL DE ELECT 144A 6.125% 06/16/2045 DD 06/16/15			610,000.000	676,490.00
COMM 2007-C9 MORTGAG C9 H 144A VAR RT 12/10/2049 DD 08/01/07			228,560.180	228,560.18
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			0.010	0.01
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,646,843.28
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			499,880.190	502,876.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR FHLMC GOLD SFM 4.000% 12/01/2047 DD 12/01/17			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2047 DD 10/01/17			0.000	-9.32
COMMIT TO PUR FNMA SF MTG 3.500% 11/01/2047 DD 11/01/17			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2048 DD 01/01/18			2,930,000.000	3,054,296.16
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2048 DD 07/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 11/20/2047 DD 11/01/17			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 12/20/2047 DD 12/01/17			0.000	0.00
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	535,518.21
COMMSCOPE 10/16 TLB			240,000.000	240,000.00
COMMSCOPE 8/15 TRANCHE 5 TL			254,237.400	255,401.80
COMMUNICATIONS SALES 2/17 TLB			928,634.920	896,132.70
COMMUNITY HEALTH 5/15 TLG			48,134.760	46,554.02
COMMUNITY HEALTH 5/15 TLH			23,368.790	22,269.99
COMPASS POWER 12/17 TLB 0.000% 12/13/2024 DD 12/01/17			650,000.000	653,789.50
COMPUWARE 1/17 TLB3			319,312.500	320,909.06
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,310,400.00
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,048,812.790	1,029,671.96
CONSOLIDATED CONTAINER 5/17 0.000% 05/22/2024 DD 04/26/17			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			185,000.000	193,477.03
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	402,530.73
CONSTELLATION BRANDS INC 2.000% 11/07/2019 DD 11/07/17			970,000.000	963,715.28
CONSTELLATION BRANDS INC 2.250% 11/06/2020 DD 11/07/17			575,000.000	569,724.13
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,920,000.000	3,088,951.12
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,359,000.000	1,386,180.00
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	651,217.50
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			52,388.920	68,328.66
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			696,000.000	688,170.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	345,780.00
COOPER-STANDARD 10/16 COV-LITE TLB			786,633.160	790,566.32
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			299,000.000	303,485.00
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			570,000.000	562,875.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			142,376.551	139,413.62
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,065,000.000	1,080,975.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			540,000.000	542,700.00
CPA GLOBAL 10/17 (USD) TL			560,000.000	559,300.00
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			358,200.000	358,798.19
CPI INTERNATIONAL 7/17 TL			1,055,000.000	1,061,150.65
CREATIVE ARTISTS 2/17 COV-LITE TLB			781,055.280	784,718.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,297,000.000	1,294,847.24
CREDIT SUISSE COMMER C2 B 144A VAR RT 01/15/2049 DD 05/01/07			818,000.000	832,967.60
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	672,211.46
CREDIT SUISSE COMMER C2 D 144A VAR RT 01/15/2049 DD 05/01/07			1,134,000.000	1,401,870.99
CREDIT SUISSE COMMER C4 B 144A VAR RT 09/15/2039 DD 09/01/06			294,000.000	294,291.92
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			2,086,527.284	2,044,793.19
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			3,175,670.809	3,212,344.40
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			0.004	0.00
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,681,882.271	1,435,521.50
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	34,354.04
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			1,283,718.512	12.84
CREDIT SUISSE MORT GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,883,493.24
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			74,177.290	0.00
CRESTWOOD MIDSTREAM PARTNERS L 5.750% 04/01/2025 DD 03/14/17			50,000.000	51,625.00
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			2,204,507.430	2,214,230.17
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,979,250.00
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,127,720.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			1,004,000.000	1,009,020.00
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			1,300,000.000	1,464,125.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,316,000.000	1,566,040.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,814,236.48
CTR PARTNERSHIP LP / CARETRUST 5.250% 06/01/2025 DD 05/24/17			260,000.000	265,200.00
CUMULUS MEDIA 12/13 TLB			919,575.640	787,671.71
CVS HEALTH CORP 2.800% 07/20/2020 DD 07/20/15			775,000.000	778,228.34
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			1,600,000.000	1,647,789.82
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			280,942.539	258,194.68
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			25,264.229	23,033.53
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			96,368.902	86,560.48
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04			285,611.715	272,969.60
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			72,237.670	66,357.38
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,073,171.925	992,961.77
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			395,559.146	355,379.76
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			24,538.080	22,125.77
CYRUSONE LP / CYRUSONE FI 144A 5.000% 03/15/2024 DD 03/17/17			277,000.000	287,387.50
CYRUSONE LP / CYRUSONE FI 144A 5.000% 03/15/2024 DD 09/15/17			143,000.000	148,362.50
CYRUSONE LP / CYRUSONE FI 144A 5.375% 03/15/2027 DD 03/17/17			876,000.000	919,800.00
CYRUSONE LP / CYRUSONE FI 144A 5.375% 03/15/2027 DD 09/15/17			1,005,000.000	1,055,250.00
CYXTERA 3/17 COV-LITE TLB			254,162.500	255,593.44
DAE FUNDING LLC 144A 5.000% 08/01/2024 DD 08/04/17			383,000.000	378,212.50

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DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,052,159.10
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	588,670.18
DARLING INTERNATIONAL 12/17 COV-LIT TLB			192,380.950	193,983.48
DAVITA 6/14 TLB			1,582,526.830	1,594,886.36
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			717,000.000	724,170.00
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,067,967.500	4,152,215.11
DCP MIDSTREAM LP VAR RT 12/31/2049 DD 11/20/17			372,000.000	369,024.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,205,000.000	1,120,650.00
DELEK & AVNER TAMAR BOND 144A 5.412% 12/30/2025			105,000.000	105,690.90
DELEK LOGISTICS PARTNERS 144A 6.750% 05/15/2025 DD 05/23/17			615,000.000	621,150.00
DELHI INTERNATIONAL AIRPO 144A 6.125% 10/31/2026 DD 10/31/16			500,000.000	528,750.00
DELL 10/17 COV-LITE TLB			2,664,145.800	2,662,041.13
DELL 9/16 COV-LITE TLB			247,087.500	248,849.23
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			680,000.000	688,500.00
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			1,725,000.000	1,754,804.56
DEUTSCHE FINANCIAL CAPITA I B1 7.525% 09/15/2027 DD 06/01/97			279,491.172	245,657.82
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			259,009.690	271,413.33
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			212,000.000	212,795.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,204,000.000	1,238,615.00
DIEBOLD 5/17(USD) TLB			186,681.790	186,332.70
DIGICERT 9/17 COV-LITE TL			536,000.000	542,474.88
DISCOVERY COMMUNICATIONS LLC 2.200% 09/20/2019 DD 09/21/17			710,000.000	706,719.55
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	42,525.00
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,736,125.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	386,925.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	301,862.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,323,000.000	3,493,303.75
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,142,221.928	109,653.31
DOLE FOOD 4/17 TLB			336,406.250	337,015.14
DOLLAR TREE INC 5.750% 03/01/2023 DD 03/01/16			799,000.000	836,952.50
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	168,341.86
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	321,423.80
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			450,000.000	469,625.07
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			430,000.000	464,400.00
DOOSAN BOBCAT/DOOSAN INFRACORE 5/17 COV-LITE TLB			0.010	0.01
DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17			420,000.000	451,302.25
DR PEPPER SNAPPLE GROUP INC 2.550% 09/15/2026 DD 09/16/16			225,000.000	213,297.45
DR PEPPER SNAPPLE GROUP INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	676,146.98
DUFF & PHELPS 10/17 COV-LITE 0.000% 10/12/2024 DD 09/26/17			392,691.970	393,304.57

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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DUFF & PHELPS 10/17 COV-LITE TLB			483,242.740	486,867.06
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			354,983.608	350,875.87
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,561,006.53
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	305,394.91
DUPONT (E.I.) DE NEMOURS 3/17 (USD) TL			189,425.140	190,766.27
DURAVANT 7/17 DELAYED TL 0.000% 07/19/2024 DD 07/11/17			68,451.320	68,451.32
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			526,548.680	526,548.68
DYNEGY 12/17 TL			363,028.783	364,542.61
DYNEGY 4/13 TLB2			0.040	0.04
DYNEGY INC 144A 8.000% 01/15/2025 DD 10/11/16			435,000.000	470,887.50
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	147,388.06
EAB/ADVISORY BOARD 9/17 COV-LITE TL			530,000.000	532,650.00
EB DV INT CRED BOND IDX FD			807,191.170	299,382,618.49
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	237,537.93
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			780,000.000	815,100.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	845,512.04
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	205,089.18
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,567,104.10
ELIX AVIATION 2/17 SERIES B TL			3,113,138.460	3,097,417.11
ELIX AVIATION 2/17 SERIES C TL			1,667,473.080	1,651,882.20
EMDEON 3/17 COV-LITE TLB			1,036,051.400	1,037,481.15
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,925,000.000	4,415,625.00
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,480,000.000	1,484,240.12
EMI MUSIC PUBLISHING 12/17 TL			1,038,029.680	1,039,327.22
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			1,187,340.000	1,176,950.78
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,316,079.34
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,471,523.000	3,610,383.92
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,865,000.000	3,840,843.75
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			141,000.000	143,467.50
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			617,000.000	633,659.00
ENDO PHARMACEUTICALS 4/17 TLB			313,962.500	315,532.31
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,702,225.00
ENERGIZER 5/15 TLB			297,715.740	298,212.92
ENERGY TRANSFER EQUITY 10/17 TLB			3,445,864.090	3,430,288.78
ENERGY TRANSFER EQUITY LP 4.250% 03/15/2023 DD 10/18/17			636,000.000	631,230.00
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			3,725,000.000	3,799,500.00
ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13			90,000.000	94,725.00
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			685,000.000	708,249.91
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			935,000.000	996,682.95

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ENERGY TRANSFER PARTNERS LP VAR RT 12/31/2049 DD 11/16/17			372,000.000	361,305.00
ENNIS-FLINT 5/16 TLB			685,355.890	686,425.05
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,320,523.44
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12			140,000.000	144,927.16
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			325,000.000	325,000.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,230,000.000	2,207,700.00
ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16			1,315,804.520	1,318,541.39
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			724,000.000	745,720.00
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			53,000.000	53,530.00
EQUIAN 5/17 COV-LITE TLB			229,425.000	231,290.23
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			627,692.220	629,011.13
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			1,792,000.000	1,917,440.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,277,000.000	1,371,178.75
EVO PAYMENTS 12/16 COV-LITE TL			562,175.000	565,862.87
EVOQUA WATER 12/17 COV-LITE TL			253,605.928	254,450.44
EW SCRIPPS 8/17 COV-LITE TLB 0.000% 10/02/2024 DD 08/08/17			920,000.000	923,450.00
EXAMWORKS 1/17 TLB			1,311,695.980	1,318,805.37
EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09			1,030,000.000	1,204,906.23
EXGEN RENEWABLES/EXELON 11/17 TLB			610,000.000	616,100.00
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			1,630,000.000	1,742,507.64
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	390,034.35
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	659,314.53
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,498,517.54
EXTENDED STAY 2/17 TLB			1,054,199.830	1,056,392.56
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	547,627.50
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			362,000.000	382,815.00
FAGE INTERNATIONAL SA/ FA 144A 5.625% 08/15/2026 DD 08/03/16			1,094,000.000	1,055,710.00
FAIRMOUNT MINERALS 10/17 COV-LITE TL			730,000.000	737,482.50
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,564,124.56
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			265,945.258	266,888.09
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			616,306.148	626,118.72
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			0.008	0.01
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			0.011	0.01
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			712,052.595	716,399.10
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			875,674.700	881,179.72
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,202,391.63
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	517,864.31
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			275,000.000	254,375.00
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,185,060.760	2,311,724.78

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ALL KR2 AND KR3 - KR2GALLKRS00

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FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	7,058.430	7,687.27
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	71,328.030	74,888.34
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	1,535.740	1,566.03
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	669.180	678.75
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	47,797.150	53,453.16
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	210,761.820	233,744.34
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	23,510.320	26,156.41
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	64,029.910	68,341.59
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	10,628.190	11,292.34
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	20,335.620	20,772.16
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,314.710	3,386.00
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	12,562.690	14,279.92
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	333.760	334.88
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	13,191.080	13,381.78
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	3,069.950	3,130.51
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	2,499.480	2,686.12
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	109,861.020	122,006.58
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	123,964.390	137,677.85
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	87,729.830	95,173.55
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	471,357.960	511,439.83
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	252,081.210	276,995.20
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	100,380.050	109,435.15
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	59,865.250	62,849.20
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	73,309.750	81,638.31
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	431,970.410	434,239.76
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,002,633.300	1,034,685.58
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	571,811.290	574,461.79
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	201,517.710	210,751.10
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,798,949.570	1,801,439.33
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	524,817.550	548,840.32
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,465,340.140	1,466,838.82
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	982,780.370	983,599.50
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,589,842.500	1,662,682.25
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	20,889.480	21,184.91
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	20,814.520	21,188.54
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	26,685.730	27,264.82
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	53,393.170	55,434.38
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	93,247.950	96,746.27
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	798,621.820	825,459.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	506,910.420	516,459.76
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	255,453.150	264,469.74
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	608,940.510	612,170.80
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	733,770.210	737,336.06
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	370,868.320	389,363.95
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	529,754.520	556,196.79
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,998,654.910	2,062,512.83
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	629,819.960	649,910.74
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	531,729.330	534,742.63
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,436,841.730	2,450,588.49
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	237,149.260	238,051.05
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	599,587.500	616,621.59
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	870,853.380	872,058.79
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	462,491.030	462,964.03
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,910,590.720	5,050,488.34
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	721,217.68
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	956,247.71
FHLMC	MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	107,240.21
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,061,460.42
FIDEICOMISO	PA CONCESION 144A	6.750% 02/15/2044 DD 12/21/17	3,365,310,000.000	1,121,017.92
FIGUEROA	CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	812,500.000	811,303.19
FILTRATION	GRP COV-LT TLB		1,925,385.020	1,939,825.41
FIRST DATA	11/17 TL		647,201.750	647,318.24
FIRST DATA	6/15 (USD) TL		130,000.000	131,495.00
FIRST DATA	6/17 TL		1,921,073.810	1,922,130.40
FIRST DATA	CORP 144A 5.000%	01/15/2024 DD 11/25/15	600,000.000	617,250.00
FIRST DATA	CORP 144A 5.375%	08/15/2023 DD 08/11/15	2,524,000.000	2,627,231.60
FIRST DATA	CORP 144A 5.750%	01/15/2024 DD 11/25/15	1,973,000.000	2,042,055.00
FIRST DATA	CORP 144A 7.000%	12/01/2023 DD 11/18/15	1,261,000.000	1,333,507.50
FIRSTENERGY	TRANSMISSION 144A	4.350% 01/15/2025 DD 05/19/14	3,600,000.000	3,797,903.77
FISCAL YEAR	2005 SECURITIZATIO	4.930% 04/01/2020 DD 12/02/04	660,000.000	675,160.20
FJORD1	ASA REGS VAR RT	11/22/2022	3,000,000.000	368,036.58
FLEX ACQUISITION	CO INC 144A 6.875%	01/15/2025 DD 01/17/17	261,000.000	270,291.60
FLINT GROUP	5/14 (USD) 0.000%	09/07/2021 DD 04/19/14	1,308,685.890	1,137,745.34
FLOATTEL	5/14 COV-LITE TL		815,222.240	618,549.87
FLOOR AND DECOR	3/17 COV-LITE TL		217,683.260	218,227.47
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	10,764.700	12,025.53
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	16,563.990	18,056.33
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	567.170	633.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	1,383.170	1,548.52
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	716.170	802.05
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	1,346.970	1,512.45
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	4,706.380	5,295.37
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	2,396.890	2,656.83
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	1,262.960	1,399.93
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	743.690	857.98
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,628.330	1,841.32
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	36,672.080	41,588.60
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	48,210.610	54,836.77
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	114,786.160	125,644.24
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	82,334.080	90,141.48
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	397.910	403.83
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	108.230	122.53
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	600.700	665.85
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,304.410	1,445.87
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	3,796.820	4,260.36
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	184.980	188.57
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	3,947.450	3,959.34
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	404.890	448.80
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	177.220	177.49
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,388.730	3,756.24
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,853.990	3,163.50
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	3,704.020	4,105.72
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,053.200	2,275.87
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	524.100	580.94
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	351.470	389.59
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,779.110	4,188.95
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	205.660	227.96
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,782.820	1,976.17
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	945.540	947.04
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	203.890	226.00
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	212.760	216.10
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	180.270	183.41
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,135.420	1,258.56
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	5,533.290	6,241.13
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,080.950	2,417.90
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	4,853.410	5,474.92
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	172.820	175.93

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	69,853.710	77,372.88	
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	541.510	600.24	
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	1,415.100	1,491.67	
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	40,815.240	45,825.17	
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	741.880	822.34	
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,006.590	1,115.75	
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,542.100	3,926.24	
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	776.380	860.58	
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	488.940	541.97	
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,277.480	3,632.92	
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	14,830.770	16,418.74	
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,739.910	1,928.60	
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,712.900	5,952.03	
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	25,067.650	26,280.10	
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,320.280	4,709.28	
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	485.800	538.48	
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	623.370	690.97	
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,220.730	6,370.24	
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	14,189.560	15,522.23	
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,312.720	8,978.41	
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	0.040	0.04	
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,655.140	7,831.78	
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	32,745.830	36,428.15	
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	11,525.870	11,938.19	
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,530.890	5,663.06	
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	23,970.860	26,179.97	
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	663.440	735.39	
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,513.360	2,785.93	
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,323.640	4,792.54	
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	369,667.300	420,075.54	
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	564,748.800	613,452.30	
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	72,286.440	80,143.93	
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,455.600	3,691.44	
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	948,982.720	1,030,820.55	
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	94,791.770	105,161.78	
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	161,741.150	183,779.06	
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,255.820	3,619.85	
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	24,804.190	25,912.48	
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,313.680	1,327.44	

Asset Detail

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As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,546.740	9,020.12
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	8,002.070	8,589.36
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	44,284.610	45,082.52
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	41,352.510	47,236.06
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	38,067.780	43,119.94
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	43,648.760	49,168.32
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	8,842.240	9,446.05
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	50,049.880	54,633.84
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,486.830	1,588.80
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	28,997.840	32,539.06
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	56,787.290	61,695.89
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	171,078.670	194,106.04
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,564.790	3,951.39
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	96,251.160	103,618.75
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	322,227.990	345,352.55
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,417,985.630	1,520,276.08
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	592,628.790	605,280.15
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	808,484.680	834,483.31
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	203,226.950	211,681.85
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	71,589.670	74,045.56
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	396,357.670	409,256.95
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	11,833.320	12,178.39
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	94,666.050	101,489.41
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	644,936.420	677,469.42
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	853,714.730	921,406.33
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	108,195.010	116,750.81
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,596,873.760	1,676,854.72
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	110,061.180	118,869.45
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,420,833.400	1,491,759.61
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,183,589.160	3,343,361.40
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,041,522.320	3,141,688.41
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	341,027.250	385,009.29
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	277,172.020	293,450.04
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,560,025.060	1,671,675.07
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	715,545.170	729,687.89
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	823,487.510	839,551.15
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	292,316.580	301,851.20
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,752,849.800	1,810,025.85
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	646,019.140	667,091.15

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As Of Date : 12/31/2017

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FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	678,268.210	681,924.54
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	266,411.300	267,851.20
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,334,752.600	1,341,760.21
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	650,926.790	654,334.44
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	770,378.060	774,541.76
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,142,399.660	1,228,953.46
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	653,845.280	655,104.38
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	914,368.130	933,342.49
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,129,141.620	1,159,932.39
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,238,346.940	1,262,862.42
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,298,215.710	1,298,875.81
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,961,642.650	1,962,640.09
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	937,895.060	938,371.95
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,074,206.230	1,074,752.43
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,131,161.990	1,137,272.61
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	119,335.000	119,967.67
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,294,214.350	1,296,707.01
FNMA	POOL #0AY6528	4.000% 04/01/2045 DD 03/01/15	0.010	0.01
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	268,103.850	283,383.75
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	1,001,810.250	1,047,982.25
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,525,955.720	1,555,093.98
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	268,530.580	268,243.55
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	571,391.560	600,264.05
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	69,185.750	72,403.20
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	1,033,265.100	1,061,441.39
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,180,246.130	1,180,846.25
FOCUS BRANDS FUNDI 1A A21 144A		3.857% 04/30/2047 DD 04/06/17	537,300.000	543,484.33
FOCUS FINANCIAL PARTNERS 5/17 COV-LITE		TL	159,875.000	161,273.91
FORD CREDIT AUTO OWNER TR A A3		1.280% 09/15/2019 DD 03/24/15	208,134.130	207,919.63
FORD CREDIT AUTO OWNER TR B A3		1.160% 11/15/2019 DD 05/26/15	285,281.240	284,715.64
FORD MOTOR CO		5.291% 12/08/2046 DD 12/08/16	325,000.000	353,667.95
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,470,000.000	1,795,277.45
FORD MOTOR CREDIT CO LLC		2.551% 10/05/2018 DD 10/08/15	1,050,000.000	1,053,050.07
FORD MOTOR CREDIT CO LLC		3.096% 05/04/2023 DD 05/04/16	365,000.000	362,909.16
FORD MOTOR CREDIT CO LLC		3.810% 01/09/2024 DD 01/09/17	554,000.000	565,556.71
FORMULA ONE 8/14 (USD)		0.000% 02/01/2024 DD 07/17/14	2,511,474.550	2,523,504.51
FORTESCUE 11/13 COV-LITE		TL	0.020	0.02
FORTIS INC/CANADA		3.055% 10/04/2026 DD 04/04/17	1,405,000.000	1,356,590.46
FORTRESS INVESTMENT 6/17		TLB	310,000.000	313,177.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			0.010	0.01
FPL ENERGY NATIONAL WIND 144A 5.608% 03/10/2024 DD 02/23/05			393,542.320	396,001.95
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,150,000.000	1,178,206.74
FREEDOM MORTGAGE 2/17 TLB			129,182.390	130,797.17
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			375,000.000	382,031.25
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			184,000.000	181,930.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			252,000.000	250,740.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,798,542.30
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			990,000.000	988,762.50
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12			45,475,722.087	70,732.94
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12			10,351,481.000	20,775.42
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12			4,777,610.000	4,419,289.26
FREMF 2013-K712 K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13			82,712,847.580	110,479.55
FREMF 2013-K712 K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13			13,271,000.000	23,785.61
FREMF 2013-K712 MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13			5,688,000.000	4,920,120.00
FREMF 2014-K41 MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14			45,825,537.039	246,683.45
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	55,841.34
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,419,080.00
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15			790,953.037	858,184.04
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			3,246,760.888	3,181,825.67
FREMF 2016-K504 K504 X2A 144A 0.100% 09/25/2020 DD 01/01/16			22,485,008.100	35,976.01
FREMF 2016-K504 K504 X2B 144A 0.100% 09/25/2020 DD 01/01/16			2,534,000.000	5,321.40
FREMF 2016-K504 MO K504 C 144A 0.000% 09/25/2020 DD 01/01/16			1,900,000.000	1,548,500.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			11,000.000	8,318.75
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			1,472,000.000	1,081,920.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	262,237.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	335,887.50
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			119,000.000	85,643.11
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,154,173.01
GARDA WORLD 5/17(USD) COV-LITE TL			781,882.770	785,057.21
GARTNER 3/17 TLB			1,679,157.580	1,683,355.47
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,898,000.000	3,028,410.00
GAS NATURAL MEXICO SA DE CV 7.670% 07/03/2025			70,650.000	53.84
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,515,000.000	1,549,087.50
GCI INC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,017,500.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			540,000.000	537,510.28
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			810,000.000	876,627.82
GENERAC POWER 12/17 TLB			1,090,000.000	1,091,907.50
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	170,807.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	799,007.85
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			1,220,000.000	1,300,707.41
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	165,825.68
GENERATION BRANDS 11/17 TL			522,957.030	525,571.81
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			810,000.000	789,750.00
GENESYS 6/17 (USD) COV-LITE TL			1,702,598.600	1,711,111.60
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	242,475.00
GEO GROUP 3/17 TLB			412,925.000	413,098.43
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,130,000.000	1,161,075.00
GFL ENVIRONMENTAL INC 144A 5.625% 05/01/2022 DD 05/12/17			630,000.000	653,625.00
GIBSON ENERGY INC 5.250% 15-JUL-2024 144A			650,000.000	522,018.04
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			340,000.000	349,350.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	164,400.00
GLOBAL PAYMENTS 4/17 TLB			411,208.610	413,437.36
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			2,027,000.000	2,173,957.50
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	143,045.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			141,808.552	132,468.81
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			7,031.080	7,234.88
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			414.910	416.20
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,914.080	2,055.69
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			398.210	427.05
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,024.820	2,031.22
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			301.230	302.16
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			225.340	241.03
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			3,865.090	3,880.14
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,651.880	2,729.55
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			11,048.570	11,336.56
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,222.900	1,240.06
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			229.620	230.88
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			467.960	479.74
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			5,007.430	5,145.31
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,803.260	1,881.71
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00			1,043.960	1,053.83
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			9,094.520	9,464.64
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			4,632.700	4,716.84
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,753.870	3,763.25
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			19,194.390	21,190.99
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			7,028.680	7,126.10
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			1,066.640	1,088.79

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	17,342.680	19,121.87
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,275.070	1,432.12
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	6,898.940	7,487.26
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	10,304.750	11,892.56
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	38,876.380	43,270.12
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	16,771.090	18,450.41
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,677.160	4,026.99
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,113.710	4,216.34
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,308.250	2,548.33
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,821.120	5,064.50
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	18,216.320	20,373.85
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	17,158.620	19,149.55
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	226,964.080	252,018.82
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,545.870	8,906.34
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	306,995.700	324,347.42
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	134,262.800	142,197.55
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	180,651.240	197,776.62
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	7,009.050	7,962.06
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	4,518.480	4,900.41
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	6,313.400	7,520.43
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	23,440.500	28,544.22
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	10,194.670	12,358.09
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	220,042.350	246,012.00
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	58,303.420	65,184.46
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,061,670.320	1,059,165.95
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	145.000	160.51
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	184.890	190.37
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	149.040	162.49
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	0.020	0.02
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	247,678.800	260,698.79
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	425,005.270	447,312.69
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	58,317.980	63,915.23
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	108,553.170	114,999.17
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	143,119.560	151,581.54
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	498,366.490	505,142.60
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	1,112,292.240	1,127,759.76
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	2,994,203.690	3,112,012.76
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	526,744.410	534,177.99
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	422,744.200	428,710.29

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			484,964.540	491,808.92
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			529,687.840	537,163.51
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			407,317.300	430,515.10
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,949,668.690	2,047,569.04
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			161,881.340	167,603.89
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			1,079,523.470	1,117,485.63
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			1,003,220.130	1,051,374.60
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			320,108.750	331,425.00
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,195,454.710	1,237,716.19
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,222,206.800	1,265,415.43
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			879,078.900	922,287.66
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			3,159,035.490	3,190,768.67
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			440,651.080	455,981.28
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			631,158.670	637,498.79
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			670,179.470	693,494.93
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			901,571.170	932,936.72
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			1,019,837.220	1,030,081.69
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,402,993.670	1,451,803.65
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			105,000.000	107,560.54
GOLDEN ENTERTAINMENT 6/17 TL			1,065,000.000	1,065,883.95
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			525,000.000	521,509.12
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			1,140,000.000	1,132,039.24
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			1,140,000.000	1,135,406.62
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			2,665,000.000	2,657,362.46
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	119,962.50
GOVERNMENT OF CANADA 0.500% 01-AUG-2018 SER F668			7,305,000.000	5,802,080.57
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			3,815,000.000	3,045,697.24
GOVERNMENT OF CANADA 1.250% 01-NOV-2019			7,365,000.000	5,831,984.32
GOVERNMENT OF CANADA 1.750% 01-SEP-2019 SER C855			4,886,000.000	3,904,627.43
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07			867,000.000	0.00
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			0.020	0.00
GREATBATCH/INTEGER 11/17 TLB			656,380.700	660,995.06
GREEKTOWN CASINO 4/17 COV-LITE TLB			264,337.500	263,787.68
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			8,246.080	4,817.36
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			730,000.000	738,979.00
GREENPOINT MANUFACTURED H 1 2A VAR RT 05/15/2028 DD 11/30/98			0.007	0.00
GRIFFON CORP 144A 5.250% 03/01/2022 DD 09/01/17			630,000.000	636,300.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			2,757,343.230	2,761,534.40
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			950,000.000	1,020,015.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	455,332.50
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	13.20
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			570,000.000	588,525.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			30,647.516	8,274.83
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			820,692.104	221,586.87
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	1,021,460.12
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			2,714,187.729	2,144,208.30
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	581,915.00
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			334,786.903	340,862.78
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,646,314.110	1,629,685.03
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			590,785.170	595,554.58
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			318,309.790	323,085.78
H&E EQUIPMENT SERVICES IN 144A 5.625% 09/01/2025 DD 08/24/17			299,000.000	312,455.00
H.B. FULLER 10/17 COV-LITE TLB			1,409,450.920	1,413,171.87
H2P 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			860,075.560	906,827.03
HALCON RESOURCES CORP 144A 6.750% 02/15/2025 DD 02/16/17			566,000.000	588,640.00
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			0.010	0.01
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	397,800.00
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			236,000.000	241,900.00
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			1,180,025.780	1,187,129.53
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			512,968.900	501,664.91
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			102,222.030	101,623.20
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			395,562.050	406,221.14
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			7,001,787.250	5,363,897.39
HARLAND CLARKE 10/17 B7 COV-LITE TL			550,619.310	552,452.87
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	318,396.23
HARVEY GULF 6/13 COV-LITE TLB			647,867.620	255,907.71
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,008,549.20
HCA 2/17 B8 TLB			253,725.000	255,191.53
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	694,300.00
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	823,095.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,701,560.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,360,800.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			2,200,000.000	2,326,500.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,263,735.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			265,000.000	264,337.50
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,570,625.00
HD SUPPLY 8/17 COV-LITE TLB4			14,887.500	14,992.90
HD SUPPLY 8/17 TLB3			378,135.350	380,105.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16			439,000.000	466,437.50
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			535,000.000	538,680.80
HEARTLAND DENTAL 7/17 COV-LITE TL			625,000.000	633,206.25
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.01
HELIOS ISSUER LLC SE 1A B 144A 6.000% 09/20/2049 DD 04/19/17			1,727,134.750	1,562,096.66
HELIOS ISSUER LLC SE 1A C 144A 8.000% 09/20/2049 DD 04/19/17			495,518.350	493,696.33
HELIX 2/17 TL 0.000% 06/03/2024 DD 02/23/17			199,844.780	200,302.42
HENRY COMPANY 9/16 COV-LITE TLB			232,650.000	234,394.88
HERTZ 6/16 COV-LITE TLB			434,500.000	433,413.76
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			864,000.000	905,040.00
HILEX POLY 12/16 COV-LITE TL			1,107,218.050	1,112,067.66
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	439,490.70
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	439,350.00
HILTON GRAND VACATIONS BO 144A 6.125% 12/01/2024 DD 11/29/16			307,000.000	335,397.50
HILTON HOTELS 8/16 EXTENDED TL			1,173,164.880	1,178,584.90
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	541,503.85
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	585,832.30
HOFFMASTER 11/16 COV-LITE TL			466,025.000	469,324.46
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			881,000.000	918,442.50
HOLOGIC INC 144A 4.375% 10/15/2025 DD 10/10/17			167,000.000	169,505.00
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,635,500.43
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			54,368.230	55,642.48
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			153,481.930	138,691.57
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	603,005.97
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			154,238.440	154,028.66
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			265,839.930	265,542.48
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,286,763.44
HSBC HOLDINGS PLC 3.900% 05/25/2026 DD 05/25/16			125,000.000	129,642.42
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16			295,000.000	313,638.05
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	138,335.82
HUB INTERNATIONAL 10/13 (USD) TL			165,013.620	165,691.83
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,610,813.75
HUBBARD RADIO 5/15 TLB			271,247.480	271,331.57
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	210,940.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			793,000.000	868,335.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,698,887.28
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,365,789.54
HUMANA INC 3.950% 03/15/2027 DD 03/16/17			1,150,000.000	1,190,692.18
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			1,110,000.000	1,169,662.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON INGALLS INDUST 144A 3.483% 12/01/2027 DD 12/01/17			1,285,000.000	1,281,787.50
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,029,595.99
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	240,213.23
HYATT HOTEL PORTF MZA MZA 144A VAR RT 08/15/2020 DD 11/07/17			4,276,000.000	4,340,140.00
HYLAND SOFTWARE 1/17 TL			154,407.190	155,276.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			742,000.000	758,695.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	0.00
ICSH 10/17 COV-LITE DELAYED TL			188,330.580	188,330.58
ICSH 10/17 COV-LITE TLB			1,115,169.380	1,115,169.38
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			800,000.000	815,504.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	335,965.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			253,000.000	252,683.75
IHS MARKIT LTD 144A 4.750% 02/15/2025 DD 02/09/17			943,000.000	994,865.00
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	954,096.00
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			233,333.330	233,333.33
IMG WORLDWIDE 5/14 COV-LITE TL			1,914,780.660	1,922,439.78
IMS HEALTH 9/17 (USD) COV-LITE TLB2			463,837.500	465,493.40
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	629,998.93
INC RESEARCH / INVENTIV HEALTH 8/17 TLB			1,147,968.740	1,148,691.96
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			705,000.000	887,283.72
INDONESIA TREASURY BOND 7.000% 05/15/2022			34,831,000,000.000	2,669,943.83
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,725,937.43
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	564,667.55
INDONESIA TREASURY BOND 8.250% 07/15/2021			28,799,000,000.000	2,281,858.52
INDONESIA TREASURY BOND 8.375% 03/15/2024			13,741,000,000.000	1,126,035.68
INDONESIA TREASURY BOND 8.375% 09/15/2026			26,102,000,000.000	2,173,704.45
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,444,033.58
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	698,036.99
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			880,000.000	917,400.00
INFORMATICA 6/15 (USD) COV-LITE TL			318,489.170	319,342.72
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			464,000.000	474,440.00
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	52.78
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	179,281.52
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			960,000.000	974,400.00
INSTITUTO COSTARRICENSE D 144A 6.375% 05/15/2043 DD 05/15/13			800,000.000	737,616.00
INT TERM CREDIT BOND INDEX NL FD B			5,945,808.050	221,616,069.98
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,355,669.84
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			160,000.000	154,800.00
INTERGEN NV 144A 7.500% 06/30/2021			635,000.000	837,521.34

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	444,145.99
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	948,394.73
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			3,875,000.000	2,824,433.73
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	966,709.77
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			4,763,000.000	3,480,109.17
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,224,113.65
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,417,340.13
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,307,144.80
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,531,381.55
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,533,988.02
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			3,130,000.000	2,284,527.82
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	221,148.85
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	457,937.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,728,000.000	1,931,040.00
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			490,000.000	511,578.32
INTERNET BRANDS 8/17 COV-LITE TL			920,000.000	922,070.00
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	734,242.80
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,077,435.00
INTRAWEST 7/17 (USD) TLB1			1,645,000.000	1,656,317.60
ION MEDIA 5/17 TL			1,087,696.040	1,089,055.66
IPREO 7/14 COV-LITE TLB			366,562.500	366,562.50
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	719,970.00
IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16			46,000.000	47,150.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,471,509.25
IRI 1/17 COV-LITE TLB			2,159,383.310	2,168,387.93
IRI 12/16 2ND LIEN TL			1,352,000.000	1,352,000.00
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			1,485,000.000	1,485,000.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			3,143,000.000	3,127,285.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	302,350.96
ISTAR INC 5.250% 09/15/2022 DD 09/20/17			396,000.000	398,475.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			328,000.000	339,480.00
J. CREW 7/17 CONSENTING TL			165,628.910	98,880.46
J.P. MORGAN CHASE C WSP E 144A VAR RT 08/15/2033 DD 09/29/16			6,292,000.000	6,338,782.28
J.P. MORGAN CHASE C WSP F 144A VAR RT 08/15/2033 DD 09/29/16			2,151,000.000	2,170,988.17
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,895,362.69
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	934,620.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,148,000.000	1,159,480.00
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			212,000.000	213,590.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			403,000.000	406,022.50

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JD POWER 6/16 COV-LITE TL			977,531.490	978,753.40
JDA SOFTWARE 10/16 TLB			262,350.000	263,333.81
JELD-WEN 2/17 COV-LITE TLB			0.010	0.01
JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17			360,000.000	362,700.00
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	78,754.82
JMC STEEL 6/16 COV-LITE TLB			766,148.550	769,213.14
JO-ANN STORES 9/16 TL			917,682.620	884,031.19
JP MORGAN CHASE CO LDP2 G 144A VAR RT 07/15/2042 DD 06/01/05			538,000.000	491,016.46
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			524,018.510	449,478.19
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,253,888.450	1,258,580.37
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,336,874.92
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05			166,750.208	167,049.28
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.240	4,213.08
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,611,000.000	5,801,438.32
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/17/2045 DD 06/01/06			0.010	0.01
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			643,469.840	657,910.14
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			878,264.980	0.00
JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16			2,175,000.000	2,173,833.90
JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16			1,560,000.000	1,572,298.82
JPMORGAN CHASE & CO VAR RT 03/01/2025 DD 06/01/17			65,000.000	65,506.83
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,260,000.000	1,295,239.50
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			55,000.000	57,358.86
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17			755,000.000	779,557.75
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			204,127.240	91,469.42
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			1,874,331.245	344,604.96
KAR AUCTION 5/17 B5 TL			355,023.490	356,798.61
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			524,000.000	537,100.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			985,000.000	1,017,012.50
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			139,000.000	142,127.50
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,623,000.000	1,673,718.75
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,058,000.000	3,218,545.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,447,815.840	1,456,502.73
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	144,375.72
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	243,384.87
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	870,800.00
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	252,280.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	530,973.85
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	26,780.88
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	26,542.13

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
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,195,864.35
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,186,407.80
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,082,977.81
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	763,783.32
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,819,219.09
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	586,824.70
KROGER CO/THE 3.700% 08/01/2027 DD 07/24/17			340,000.000	344,278.87
KRONOS 11/16 2ND LIEN COV-LITE TL			63,000.000	65,299.50
KRONOS 4/17 TLB			302,716.300	304,590.12
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			717,000.000	724,170.00
L3 TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/05/16			810,000.000	832,927.78
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			630,000.000	626,850.00
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,411,100.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	296,640.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			1,045,000.000	1,092,025.00
LANDESK SOFTWARE 1/17 COV-LITE TLB			238,299.480	226,160.50
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	939,393.69
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			509,000.000	514,090.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,499,114.40
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	160,202.27
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			90,000.000	100,338.85
LENNAR CORP 144A 4.750% 11/29/2027 DD 11/29/17			380,000.000	391,324.00
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,586,139.10
LEVEL 3 2/17 TLB			415,000.000	415,000.00
LIBERTY CABLEVISION 6/14 TL			1,340,000.000	1,296,450.00
LIFE TIME FITNESS 1/17 TL			1,174,370.010	1,177,552.55
LIGHTTOWER 4/13 TL			0.020	0.02
LIGHTSTONE 3/17 COV-LITE TLB			732,921.620	735,596.78
LIGHTSTONE 3/17 COV-LITE TLC			46,667.510	46,837.84
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15			795,000.000	826,800.00
LIONS GATE 11/17 TLB			327,674.110	327,775.69
LITHIA MOTORS INC 144A 5.250% 08/01/2025 DD 07/24/17			146,000.000	152,205.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	475,600.00
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,791,132.23
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,005,923.82
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			776,328.260	782,639.81
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			120,307.140	146,116.26
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			51,909.820	81,818.58
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,789,514.400	2,066,889.13

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	338,646.15
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	282,626.81
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			370,000.000	393,871.54
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			416,000.000	440,440.00
LUMOS NETWORKS 10/17 TLB			220,377.610	221,135.71
MACDERMID 3/17 (USD) B6 COV-LITE TLB			353,192.160	354,869.82
MACDERMID 9/17 (USD) B7 COV-LITE TLB			273,432.230	275,026.34
MACDONALD DETTWILER (MDA) 7/17 TLB			1,575,000.000	1,581,756.75
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16			510,000.000	566,508.90
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			3,315,000.000	766,627.54
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			11,895,000.000	2,966,548.92
MALLINCKRODT 2/17 TLB			1,041,046.810	1,038,631.58
MALLINCKRODT 3/14 COV-LITE TL			0.010	0.01
MANITOWOC 3/16 COV-LITE TLB			19,265.690	19,394.19
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			510,000.000	532,862.54
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11			380,000.000	476,271.72
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			550,000.000	555,500.00
MASERGY COMMUNICATIONS 6/17 TL B			263,012.500	262,026.20
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	211,061.08
MATCH GROUP 8/17 TL			150,000.000	150,937.50
MATCH GROUP INC 144A 5.000% 12/15/2027 DD 12/04/17			423,000.000	429,345.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	779,216.25
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			616,000.000	624,285.20
MAXLINEAR 4/17 COV-LITE TLB 0.000% 05/13/2024 DD 04/05/17			183,764.710	184,453.82
MB FINANCIAL BANK NA VAR RT 12/01/2027 DD 11/16/17			1,025,000.000	1,032,720.63
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			276,000.000	280,830.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	11,273.14
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	118,929.05
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			260,000.000	264,550.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	452,610.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	337,500.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			38,263.715	38,472.48
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			55,464.310	55,079.05
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			587,427.230	599,414.39
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			582,087.580	589,349.42
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			3,671,000.000	3,688,465.15
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,775,580.350	2,734,779.32
METHANOL HOLDINGS 6/15 TLB			365,625.000	365,625.00
METLIFE INC 4.600% 05/13/2046 DD 11/13/15			245,000.000	279,461.63

Asset Detail

Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METLIFE INC VAR RT 09/15/2023 DD 09/10/13			310,000.000	334,712.75
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	5,026,783.25
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	638,686.89
MEXICAN BONOS 6.500% 06/10/2021			40,873,500.000	2,017,718.44
MEXICAN BONOS 7.750% 05/29/2031			39,751,000.000	2,032,805.86
MEXICAN BONOS 8.000% 06/11/2020			25,401,500.000	1,308,796.21
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,054,886.33
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,290,061.54
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			3,195,000.000	3,151,068.75
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			2,820,000.000	2,883,450.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			2,295,000.000	2,266,312.50
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,165,250.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,234,472.00
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			640,000.000	647,040.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	2,061,718.75
MGM GROWTH PROPERTIES OPE 144A 4.500% 01/15/2028 DD 09/21/17			1,246,000.000	1,221,080.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	302,480.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	322,695.00
MGM RESORT 4/16 COV-LITE TLB			450,427.150	451,954.10
MGM RESORTS 10/16 TLB			455,000.000	455,448.18
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16			741,000.000	748,410.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	631,800.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	884,343.20
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	122,040.00
MICHAELS STORES 9/16 TLB			924,188.270	923,855.56
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,497.490	44,497.49
MICRO FOCUS 4/17 0.000% 06/21/2024 DD 04/06/17			300,502.510	300,502.51
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			452,000.000	508,500.00
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			1,120,000.000	1,143,455.67
MICROSOFT CORP 3.300% 02/06/2027 DD 02/06/17			2,785,000.000	2,872,730.64
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			440,000.000	458,704.92
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	84,940.11
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	144,280.50
MILACRON 1/17 COV-LITE TLB			908,299.710	908,681.20
MIRAN MID-ATLANTIC SERIES C PA 10.060% 12/30/2028 DD 12/18/00			711,234.920	714,791.10
MISSION BROADCASTING 6/17 TLB2			137,658.510	137,953.10
MISYS 6/17 (USD) COV-LITE TLB			2,186,805.280	2,192,119.22
MITSUBISHI UFJ FINANCIAL GROUP 2.665% 07/25/2022 DD 07/25/17			1,995,000.000	1,976,158.45
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			0.008	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ML-CFC COMMERCIAL MORTGA 8 AJA VAR RT 08/12/2049 DD 08/01/07			1,183,500.000	701,082.32
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			738,663.840	437,643.92
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,094,546.210	1,083,600.75
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			42,418.090	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13			0.030	0.03
MOLINA HEALTHCARE INC 144A 4.875% 06/15/2025 DD 06/06/17			316,000.000	315,210.00
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			174,000.000	181,395.00
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,164,748.17
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			907,702.020	912,812.38
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			495,077.790	493,993.57
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	477,149.10
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,597,982.29
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	605,190.09
MORGAN STANLEY CAPITAL I HQ8 D VAR RT 03/12/2044 DD 03/01/06			202,502.460	194,523.86
MORGAN STANLEY CAPITAL IQ13 AJ 5.438% 03/15/2044 DD 03/01/07			2,474,500.535	2,397,321.60
MORGAN STANLEY CAPITAL IQ15 AJ VAR RT 06/11/2049 DD 08/01/07			412,118.880	412,745.26
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,691,716.06
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17			1,105,000.000	1,144,221.29
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,080,000.000	1,140,598.47
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,700,000.000	1,810,500.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17			890,000.000	911,572.21
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,673,284.08
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			595,000.000	606,156.25
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	201,825.00
MRC 11/13 COV-LITE TL			0.010	0.01
MRC 9/17 TLB			245,000.000	246,991.85
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	994,740.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	453,122.50
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			771,000.000	773,891.25
MULTIPLAN 6/16 COV-LITE TL			1,169,646.970	1,171,272.78
MWI HOLDINGS 9/17 COV-LITE TL			374,712.500	378,227.30
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			0.029	0.00
NAPA MANAGEMENT 4/16 TL			266,419.770	259,759.28
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	124,431.20
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	787,099.73
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	598,150.00
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			770,000.000	791,175.00
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			40,000,000.000	630,525.08
NATIONAL MENTOR 1/14 TLB			0.010	0.01

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			385,000.000	413,580.72
NATIONAL VISION 11/17 TL			928,034.670	928,424.45
NAVICURE/ZIRMED 10/17 COV-LITE TLB			760,000.000	758,100.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			538,000.000	536,655.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,962.50
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			770,000.000	808,115.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	813,405.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	336,372.50
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	104,881.25
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,048,574.670	1,051,521.16
NAVISTAR INTERNATIONAL 2/17			0.010	0.01
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	432,378.27
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	367,350.00
NBTY 8/17 COV-LITE TL			1,625,000.000	1,570,156.25
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	339,676.60
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,399,343.24
NEIMAN MARCUS 3/14 COV-LITE TL			493,150.950	401,488.98
NETFLIX INC 144A 4.875% 04/15/2028 DD 10/26/17			1,528,000.000	1,497,440.00
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			1,726,000.000	1,687,165.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			678,000.000	720,375.00
NEUSTAR 8/17 TLB2			234,412.500	236,287.80
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	526,861.27
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	164,748.10
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			722,281.730	739,932.78
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,603,000.000	2,325,876.19
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			4,870,000.000	4,142,543.19
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	556,098.45
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	335,367.63
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	344,309.40
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,773.25
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,995,000.000	1,987,458.90
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,435,182.37
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			10,850,000.000	8,006,290.75
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	4,018,962.30
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,200,322.24
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	671,512.50
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			726,000.000	780,450.00
NEWPAGE 2/14 TLB			633,750.010	88,725.00
NEXEO 12/17 COV-LITE TLB			630,432.000	632,796.12

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NEXSTAR BROADCASTING 6/17 TLB2			1,090,439.170	1,092,772.71
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,755,000.000	1,759,387.50
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			435,000.000	442,612.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,056,000.000	1,050,720.00
NFP 1/17 COV-LITE TLB			501,212.500	503,342.65
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			766,000.000	771,745.00
NGL ENERGY PARTNERS LP / NGL E 7.500% 11/01/2023 DD 05/01/17			430,000.000	443,975.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			283,000.000	287,775.63
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			341,000.000	353,787.50
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			926,000.000	960,725.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	375,037.50
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			482,274.860	481,329.36
NN 9/16 TLB			933,748.700	939,005.71
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,399,878.72
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	337,424.05
NORTH AMERICAN BANCARD 6/17 TL 0.000% 07/01/2024 DD 06/05/17			213,925.000	214,327.18
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	549,520.77
NORTHROP GRUMMAN CORP 2.080% 10/15/2020 DD 10/13/17			2,360,000.000	2,340,765.06
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			370,000.000	367,801.67
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			215,000.000	215,314.07
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	269,681.03
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			20,545,000.000	2,750,184.37
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,594,426.86
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			640,000.000	638,400.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			332,000.000	331,170.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,362,720.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	735,345.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			507,450.000	511,255.88
NRG ENERGY INC 144A 5.750% 01/15/2028 DD 12/07/17			1,041,000.000	1,049,208.50
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	148,745.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			696,000.000	736,020.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			320,000.000	348,396.80
NRG YIELD OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			437,000.000	443,555.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,624,950.00
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,006,960.00
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			263,300.940	251,057.44
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			313,425.000	306,595.47
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			661,000.000	672,567.50
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			559,000.000	565,288.75

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NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			1,300,000.000	1,359,800.00
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	323,259.61
O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17			1,015,000.000	1,018,731.54
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	493,520.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			240,041.830	251,372.02
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	313,364.17
OCWEN FINANCIAL 12/16 TLB			204,768.660	205,088.09
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
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	200,166.60
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	586,421.81
ON SEMICONDUCTOR 11/17 TLB			219,726.240	220,653.49
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			2,068,000.000	2,097,779.20
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			59,078.750	58,482.61
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			1,635,000.000	1,662,738.18
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			835,000.000	875,723.39
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17			845,000.000	899,826.38
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,907.60
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,311,712.500	1,312,263.41
ORION ENGINEERED 10/17 (USD) COV-LITE TL			460,904.980	462,826.95
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,157,300.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,157,000.000	1,223,527.50
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14			480,000.000	488,396.42
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	269,025.00
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	846,915.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	355,365.00
PACIFIC GAS & ELECTRIC CO 144A 3.300% 12/01/2027 DD 11/29/17			875,000.000	866,814.88
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,596,391.339	1,606,492.77
PAR PETROLEUM LLC / PETRO 144A 7.750% 12/15/2025 DD 12/21/17			855,000.000	851,793.75
PAREXEL INTERNATIONAL 8/17 TLB			495,000.000	496,960.20
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,161,897.50
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			585,000.000	590,850.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			609,000.000	622,702.50
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	618,870.00
PARTY CITY 10/16 COV-LITE TL			917,682.620	920,389.78
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,507,000.000	1,582,350.00
PBF HOLDING CO LLC / PBF 144A 7.250% 06/15/2025 DD 05/30/17			70,000.000	73,500.00
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			695,000.000	729,750.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,000,000.000	1,035,000.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEAK 10 7/17 2ND LIEN TL			140,000.000	140,525.00
PEAK 10 7/17 TLB			834,350.000	833,048.41
PENN ENGINEERING 6/17 USD COV-LITE TLB			328,350.000	329,170.88
PENN NATIONAL GAMING 1/17 TLB			1,498,258.150	1,502,752.92
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			804,000.000	834,150.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			212,000.000	215,180.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			283,000.000	287,160.10
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,436,888.75
PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17			875,000.000	913,368.75
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			4,600,000.000	208,852.29
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,198,403.60
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	366,045.00
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16			768,000.000	801,676.80
PETSMART 9/16 TLB			1,380,036.790	1,100,151.53
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	253,275.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	305,137.50
PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL			880,710.490	881,511.94
PHARMERICA 9/17 TL			945,000.000	949,252.50
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,357,133.91
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			24,980,000.000	485,520.72
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,292,942.33
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	706,608.08
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	81,315.41
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	61,495.39
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	60,568.34
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	5,427,066.17
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	368,125.64
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,198,986.96
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	7,899.26
PINNACLE FOODS 2/17 TLB 0.000% 02/02/2024 DD 01/23/17			2,261,160.000	2,274,975.69
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	406,080.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			300,000.000	292,157.06
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	99,525.08
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,600,000.000	1,597,600.00
PLANET FITNESS 11/16 TL			916,952.140	922,683.09
PLATFORM SPECIALTY PRODUC 144A 5.875% 12/01/2025 DD 11/24/17			1,056,000.000	1,048,080.00
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	236,728.75
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	797,629.86
PNC BANK NA 2.000% 05/19/2020 DD 05/19/17			875,000.000	867,873.16

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PNC BANK NA 2.300% 06/01/2020 DD 06/01/15			55,000.000	54,945.76
PNC BANK NA 2.400% 10/18/2019 DD 09/18/14			245,000.000	245,361.73
PODS 11/17 COV-LITE TLB			802,987.500	807,002.44
PODS 2/15 TL			0.012	0.01
PODS 2/17 COV-LITE TLB			0.010	0.01
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			518,000.000	537,425.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,148,024.40
POST HOLDINGS 5/17 TLA			284,287.500	285,151.73
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	871,602.50
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,208,000.000	2,285,280.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			373,000.000	374,976.90
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			2,675,000.000	2,721,812.50
PPC INDUSTRIES 4/17 COV-LITE TLB			912,706.760	911,565.87
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	259,364.96
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			607,000.000	617,622.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	908,442.50
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	267,073.92
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,490,689.764	1,103,110.43
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			370,834.371	235,922.10
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	461,910.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			414,071.221	285,591.35
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	824,280.00
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	300,160.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			777,212.306	533,217.98
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,196,540.210	3,534,551.30
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,902,396.023	1,437,024.87
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	547,200.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,430,073.848	1,036,797.83
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,297.672	56,436.05
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			371,773.503	230,720.31
PRESS GANEY 10/17 COV-LITE TL 0.000% 10/23/2023 DD 10/11/17			690,633.440	694,521.70
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	750,245.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	620,026.88
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			392,172.000	434,365.77
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			668,836.840	653,507.10
PROV OF ONTARIO 4.200% 02-JUN-2020			3,590,000.000	3,018,385.01
PROV OF ONTARIO 4.400% 02-JUN-2019			4,033,000.000	3,337,674.04
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			612,000.000	642,600.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	559,847.20

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ALL KR2 AND KR3 - KR2GALLKRS00

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PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	363,364.47
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	444,762.49
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	846,940.00
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			270,000.000	283,132.27
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			985,000.000	976,335.17
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,513,004.00
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			263,000.000	266,616.25
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			867,000.000	875,670.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			3,110,920.810	3,263,593.07
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	782,280.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			2,095,000.000	1,686,274.53
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,460,488.65
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,276,610.10
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,437,776.74
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,056,528.03
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	454,112.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			716,000.000	741,067.16
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,405,382.48
QUINCY NEWSPAPERS 10/15 TLB			292,063.110	292,793.27
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,667,813.92
RACKSPACE HOSTING 11/17 COV-LITE TLB			916,350.770	915,333.62
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			332,000.000	313,740.00
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			0.290	0.00
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			0.260	0.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			449,000.000	446,755.00
RCN CABLE 12/16 COV-LITE TL			1,307,090.180	1,296,123.70
RCS CAP 10/17 TLB1			294,196.330	294,196.33
RCS CAP 3/14 TL			53,244.170	52,711.73
RCS CAP 5/16 2ND LIEN TL			1,023,494.350	1,022,859.78
RCS CAP EQUITY			9,307.520	3,350.71
REALKREDIT DANMARK A/S 1.000% 04/01/2018			21,465,000.000	3,472,279.81
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			1,760,000.000	1,997,600.00
RED VENTURES 10/17 COV-LITE TLB			415,000.000	414,273.75
REGENCY CENTERS LP 3.600% 02/01/2027 DD 01/26/17			260,000.000	260,237.16
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,051,144.89
RENAISSANCE LEARNING 4/14 COV-LITE TL			410,005.920	412,055.95
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			9,159.100	10,650.20
REXNORD 11/17 COV-LITE TL			291,443.700	292,536.62
REYNOLDS AMERICAN INC 4.450% 06/12/2025 DD 06/12/15			710,000.000	757,034.31

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REYNOLDS GROUP 1/17 (USD) TL			1,183,462.420	1,188,373.79	
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			96,910.770	98,364.43	
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			1,143,000.000	1,183,005.00	
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,034,690.00	
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			249,000.000	257,092.50	
RITE AID 2/13 2ND LIEN TL			82,000.000	82,239.44	
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			307,000.000	304,697.50	
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	400,304.97	
ROYALTY PHARMA 3/17 B6 TLB			578,739.900	580,985.41	
RSP PERMIAN INC 5.250% 01/15/2025 DD 07/15/17			1,630,000.000	1,670,750.00	
RUMO LUXEMBOURG SARL 144A 7.375% 02/09/2024 DD 02/09/17			675,000.000	726,367.50	
RWE AG REGS VAR RT 07/30/2075			1,030,000.000	1,170,978.16	
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			905,000.000	917,671.85	
SALIX PHARMACEUTICALS 12/13 TL			0.010	0.01	
SALLY BEAUTY 6/17 (FIXED) TLB 0.000% 07/05/2024 DD 06/08/17			1,315,000.000	1,311,712.50	
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			356,787.300	348,360.09	
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			115,000.000	120,829.89	
SANDY CREEK ENERGY 11/13 TL			0.010	0.01	
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17			1,050,000.000	1,052,435.49	
SAUDI GOVERNMENT INTERNAT 144A 3.625% 03/04/2028 DD 10/04/17			2,340,000.000	2,318,940.00	
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,805,000.000	3,909,637.50	
SBA FINANCE 2/14 INCREMENTAL TLB			1,562,884.600	1,566,354.21	
SCIENTIFIC GAMES 7/17 COV-LITE TLB4			1,025,000.000	1,032,687.50	
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			852,000.000	854,130.00	
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			2,050,000.000	2,160,187.50	
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,406,000.000	1,543,085.00	
SCOTTS MIRACLE-GRO CO/THE 5.250% 12/15/2026 DD 12/15/16			73,000.000	76,467.50	
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,221,797.50	
SEADRILL PARTNERS 2/14 TL			961,358.710	773,893.76	
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,536,843.75	
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,385,650.00	
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,244,750.00	
SEAWORLD 3/17 B5 TLB			1,445,316.140	1,425,443.05	
SEDGWICK CMS 2/14 TL			415,750.040	415,359.24	
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	123,830.00	
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,876.25	
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	493,725.00	
SEQUA 4/17 COV-LITE TL			0.470	0.47	
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			429,821.590	429,821.59	

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SERVICEMASTER 11/16 TLC			2,988,033.920	2,996,998.02
SESI LLC 144A 7.750% 09/15/2024 DD 08/17/17			165,000.000	175,312.50
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	97,326.21
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	974,632.71
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			771,000.000	780,637.50
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			0.011	0.00
SHARKNINJA 10/17 TLB			644,500.000	650,945.00
SHERWIN-WILLIAMS CO/THE 2.250% 05/15/2020 DD 05/16/17			385,000.000	383,711.07
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			1,865,000.000	1,833,433.70
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			456,471.190	458,182.96
SIGNODE 5/14 (USD) COV-LITE TL			1,362,992.220	1,363,850.90
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			6,536,638.000	6,536,638.00
SINCLAIR TELEVISION/SINCLAIR 0.000% 12/12/2024 DD 11/27/17			1,060,000.000	1,058,017.80
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,149,912.30
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			13,305,000.000	10,361,054.70
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	733,748.36
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,511,000.000	1,514,777.50
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	794,473.75
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			403,000.000	417,608.75
SITEONE LANDSCAPE 12/17 TL			15,117.840	15,174.53
SITEONE LANDSCAPE 5/17 COV-LITE TLC			201,940.368	202,697.65
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			481,000.000	508,657.50
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	212,430.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,584,000.000	1,631,520.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	783,655.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,643,714.72
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	415,380.00
SNLP MEZZ B 2017-1 LLC 10.278% 07/15/2041 DD 07/01/16			7,250,790.400	7,442,499.56
SOLARWINDS 1/17 TL			1,704,979.990	1,710,094.93
SOLENIS 7/14 (USD) COV-LITE TL			577,879.490	578,965.90
SOLERA 3/16 (USD) COV-LITE TL			1,312,480.200	1,320,210.71
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			38,000.000	42,749.24
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			610,579.120	587,682.40
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			0.052	0.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	773,535.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	386,113.35
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			161,405.800	158,177.68
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,699,999.960	2,673,794.03
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			2,135,000.000	2,136,045.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			315,000.000	380,468.58	
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	495,296.25	
SPECTRUM BRANDS 4/17 COV-LITE TLB			2,992,155.820	3,006,189.04	
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,974,000.000	3,130,135.00	
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,003,000.000	1,005,206.60	
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	702,780.00	
SPRINT COMMUNICATIONS 2/17 TL			2,835,225.000	2,833,098.59	
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	167,842.50	
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,549,360.00	
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			124,000.000	130,522.40	
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	795,000.00	
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,172,000.000	2,210,010.00	
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,082,000.000	1,133,395.00	
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	71,355.00	
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	192,607.50	
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	763,200.00	
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			760,000.000	744,420.00	
STARWOOD PROPERTY TRUST I 144A 4.750% 03/15/2025 DD 12/04/17			570,000.000	565,725.00	
STATION CASINOS 1/17 TLB			270,000.000	271,012.50	
STATION CASINOS 5/16 TLB			1,304,783.010	1,306,283.51	
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,341.18	
STEEL DYNAMICS INC 144A 4.125% 09/15/2025 DD 09/13/17			251,000.000	252,882.50	
STEINWAY MUSICAL INST 9/13 TL			673,242.180	666,509.76	
STERIGENICS-NORDION 3/17 TL			890,629.750	889,890.52	
STONEWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			695,000.000	738,986.55	
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			801,504.240	804,347.66	
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,289,595.050	1,291,575.22	
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,854,428.811	1,748,170.04	
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			217,334.700	215,502.39	
STYROLUTION 11/17 (USD) TLB			319,807.840	320,409.08	
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			510,000.000	503,625.00	
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			455,000.000	444,762.50	
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	309,990.59	
SUMITOMO MITSUI BANKING CORP 1.966% 01/11/2019 DD 01/12/17			865,000.000	862,892.96	
SUMITOMO MITSUI FINANCIAL GROU 2.778% 10/18/2022 DD 10/18/17			75,000.000	74,477.10	
SUMITOMO MITSUI FINANCIAL GROU 2.784% 07/12/2022 DD 07/12/17			2,230,000.000	2,217,260.46	
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			980,000.000	983,978.80	
SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17			300,000.000	302,025.96	
SUNTRUST BANK/ATLANTA GA 2.450% 08/01/2022 DD 07/31/17			420,000.000	414,140.07	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNTRUST BANKS INC 2.700% 01/27/2022 DD 12/01/16			940,000.000	939,967.16
SUPERIOR VISION/DAVIS VISION 11/17 2ND LIEN TL			635,000.000	638,175.00
SUPERIOR VISION/DAVIS VISION 11/17 TLB			285,000.000	286,248.30
SUPERSTRADA PEDEMONTANA V 144A VAR RT 06/30/2047			1,200,000.000	1,435,556.40
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			255,000.000	240,975.00
SWISSPORT FINANCING SARL 144A 9.750% 12/15/2022			200,000.000	249,534.40
SWITCH 6/17 COV-LITE TLB			1,314,425.000	1,315,253.08
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,498,000.000	1,557,920.00
SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17			390,000.000	388,359.44
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	731,331.00
T-MOBILE 1/17 7-YEAR TL			205,257.060	0.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			703,000.000	749,573.75
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			1,745,000.000	1,799,967.50
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	245,030.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,335,000.000	2,548,068.75
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			190,000.000	198,075.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			930,000.000	974,175.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			262,927.577	229,842.61
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			177,615.838	154,747.80
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			4,616,350.028	3,612,293.89
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	184,800.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	394,630.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	756,800.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,947,687.500	3,097,164.74
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			776,000.000	785,467.20
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	260,667.50
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2028 DD 10/17/17			821,000.000	818,947.50
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	295,636.25
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	516,993.75
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,712,000.000	1,756,940.00
TARGET CORP 3.900% 11/15/2047 DD 10/20/17			475,000.000	483,491.94
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	607,920.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	122,411.25
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	86,612.50
TEAM HEALTH 1/17 TL 0.000% 02/06/2024 DD 11/01/16			792,785.680	771,483.53
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17			583,000.000	520,327.50
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	619,240.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			2,164,000.000	2,477,780.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			425,000.000	426,972.00

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
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			420,000.000	471,450.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	770,735.00
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17			499,000.000	503,266.45
TELENET 11/17 AL TL			675,000.000	676,755.00
TELESAT CANADA 2/17 TLB			632,337.760	634,114.63
TEMPO ACQUISITION 5/17 COV-LITE TLB			794,012.500	790,701.47
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			876,000.000	884,760.00
TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17			2,034,000.000	1,983,150.00
TENET HEALTHCARE CORP 144A 5.125% 05/01/2025 DD 06/14/17			622,000.000	606,450.00
TENET HEALTHCARE CORP 144A 7.000% 08/01/2025 DD 06/14/17			667,000.000	626,980.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	485,970.00
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			921,547.380	988,359.56
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			535,000.000	530,987.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,224,000.000	1,211,760.00
TERVITA ESCROW CORP 144A 7.625% 12/01/2021 DD 12/12/16			950,000.000	952,375.00
TESSERA TECHNOLOGIES COV-LITE TLB			100,000.000	100,531.00
TEXTRON INC 4.000% 03/15/2026 DD 03/11/16			160,000.000	166,892.12
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,569,953.070	1,578,368.02
TIBCO SOFTWARE 7/17 COV-LITE TLB			783,022.580	784,494.66
TIERPOINT 4/17 COV-LITE TL			189,337.500	187,800.08
TIME 4/14 COV-LITE TL			1,544,666.990	1,545,640.14
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	166,766.03
TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16			1,135,000.000	1,133,927.06
TKC HOLDINGS 1/17 COV-LITE TLB			388,845.540	391,396.37
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	413,750.00
TNT CRANE 11/13 COV-LITE TL			525,310.210	488,212.80
TORONTO-DOMINION BANK/THE 1.900% 10/24/2019 DD 10/24/17			2,395,000.000	2,381,311.67
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			374,232.210	373,751.96
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,327,027.050	1,326,024.74
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			421,365.450	420,681.53
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			2,870,537.790	2,874,042.43
TOWD POINT MORTGAGE 6 A1 144A VAR RT 10/25/2057 DD 11/01/17			1,481,169.700	1,476,006.64
TOWER AUTOMOTIVE 3/17 TLB			262,215.010	262,870.54
TOWER INTERNATIONAL 1/14 TLB			0.010	0.01
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			531,492.390	530,847.37
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			892,052.690	899,537.02
TRADER 3/17 TL			296,205.080	295,710.42
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	333,507.90
TRANSCANADA PIPELINES LTD 3.750% 10/16/2023 DD 10/07/13			770,000.000	804,524.79

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ALL KR2 AND KR3 - KR2GALLKRS00

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TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			240,000.000	268,715.08
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			1,920,000.000	1,980,000.00
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			2,290,000.000	2,410,225.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,240,000.000	2,424,800.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,600,000.000	3,323,239.27
TRANSDIGM 11/17 TLE			682,586.850	684,225.05
TRANSDIGM 8/17 TLG			772,040.490	775,259.89
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,512.50
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	404,940.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,990,000.000	2,009,900.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			1,004,000.000	1,026,590.00
TRANSUNION 8/17 COV-LITE TLB3			1,445,649.630	1,450,535.93
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	920,750.00
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	270,720.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	273,314.54
TRAVERSE MIDSTREAM 9/17 TL 0.000% 09/27/2024 DD 09/11/17			745,000.000	754,685.00
TRIBUNE 1/17 TLB			543,203.660	543,545.88
TRIBUNE 6/15 TL			43,582.740	43,601.05
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,575,000.000	1,618,312.50
TRIBUNE PUBLISHING 7/14 COV-LITE TL			643,919.320	648,748.71
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,909.090	45,722.70
TRICORBRAUN 11/16 COV-LITE TL			455,647.720	453,797.79
TRIMARK 9/17 COV-LITE TL			335,042.740	337,136.76
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	104,390.00
TRINSEO 8/17 COV-LITE TL 0.000% 09/06/2024 DD 08/07/17			785,000.000	790,887.50
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			800,000.000	786,000.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			451,976.750	454,557.54
TRONOX FINANCE 9/17 COV-LITE TLB			1,043,023.250	1,048,978.91
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	307,530.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	225,680.00
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	83,210.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	283,600.00
TRUST F/1401 144A 6.950% 01/30/2044 DD 01/30/14			690,000.000	750,375.00
TTM TECHNOLOGIES 9/17 COV-LITE TL			648,375.000	648,102.68
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,624,392.00
TXU/TCEH 10/16 COV-LITE TLB			1,461,713.970	1,469,022.54
TXU/TCEH 10/16 COV-LITE TLC			259,031.360	260,326.52
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			2,975,000.000	2,836,127.92
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			2,165,000.000	2,167,706.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			625,000.000	671,459.96
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			1,875,000.000	2,015,258.80
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			550,000.000	617,181.65
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			2,065,000.000	2,410,080.87
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			6,260,000.000	7,458,936.73
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			20,000.000	24,096.88
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			800,000.000	1,016,000.00
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			975,000.000	1,257,140.63
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,760,000.000	6,329,870.33
U S TREASURY NOTE 0.750% 10/31/2018 DD 10/31/16			2,185,000.000	2,166,990.81
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			3,480,000.000	3,455,259.36
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16			3,780,000.000	3,675,902.36
U S TREASURY NOTE 1.250% 08/31/2019 DD 08/31/17			55,000.000	54,439.26
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			6,355,000.000	6,217,473.86
U S TREASURY NOTE 1.375% 05/31/2021 DD 05/31/16			1,000,000.000	977,500.00
U S TREASURY NOTE 1.375% 08/31/2023 DD 08/31/16			2,265,000.000	2,159,270.51
U S TREASURY NOTE 1.500% 08/15/2020 DD 08/15/17			335,000.000	331,296.68
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			6,925,000.000	6,539,796.88
U S TREASURY NOTE 1.750% 11/15/2020 DD 11/15/17			1,630,000.000	1,620,640.23
U S TREASURY NOTE 1.750% 11/30/2019 DD 11/30/17			8,395,000.000	8,374,012.50
U S TREASURY NOTE 1.750% 11/30/2021 DD 11/30/16			3,680,000.000	3,628,681.26
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			2,565,000.000	2,538,348.06
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			7,480,000.000	7,390,590.66
U S TREASURY NOTE 2.000% 04/30/2024 DD 04/30/17			200,000.000	196,390.62
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15			4,280,000.000	4,241,045.32
U S TREASURY NOTE 2.000% 12/31/2021 DD 12/31/16			2,130,000.000	2,119,183.60
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			3,200,000.000	3,167,375.01
U S TREASURY NOTE 2.125% 11/30/2024 DD 11/30/17			9,930,000.000	9,799,668.75
U S TREASURY NOTE 2.250% 01/31/2024 DD 01/31/17			2,700,000.000	2,694,199.21
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			1,190,000.000	1,174,381.25
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			495,000.000	488,039.06
U S TREASURY NOTE 2.250% 10/31/2024 DD 10/31/17			3,470,000.000	3,454,005.46
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			5,940,000.000	5,856,236.73
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.37
U.S.I. 8/17 INCREMENTAL TLB			3,112,925.010	3,106,450.13
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			665,000.000	662,995.69
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	2,999,642.80
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	244,936.30
UNIFRAX 4/17 (USD) COV-LITE TLB			771,129.850	778,841.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED AIR LINES 11/17 TLB			436,700.000	437,481.69
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,690,377.45
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	229,710.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			3,563,000.000	3,580,815.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	2,061,847.50
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,263,000.000	1,351,410.00
UNITED SURGICAL (ADD-ON) TL			0.070	0.00
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	2,945,999.24
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			155,000.000	155,058.90
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	2,009,775.00
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	937,875.00
UNIVAR 11/17 (USD) COV-LITE TLB3			846,049.680	848,765.50
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,172,329.110	1,162,071.23
UNIVISION 3/17 C5 COV-LITE TL			2,337,910.500	2,328,816.03
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			622,000.000	605,672.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	91,410.00
UPC FINANCING 10/17 (USD) AR TL			1,005,000.000	1,004,165.85
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 CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			569,000.000	610,252.50
US FOODS 6/16 COV-LITE TLB			391,103.750	393,059.27
US INFRASTRUCTURE 6/17 TLB			326,848.860	328,483.11
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,628,880.005	7,598,149.43
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			42,471,285.000	42,141,442.39
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			93,051,520.000	92,926,663.47
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,639,325.000	28,385,813.13
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			82,940,304.997	83,563,568.21
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,864,769.998	30,387,681.82
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,427,377.000	6,619,194.29
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,107,724.000	6,306,605.72
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,262,310.000	12,583,363.76
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			7,064,580.000	7,063,752.10
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,859,444.000	11,196,586.52
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,282,655.000	10,494,333.12
UTILITY ONE 4/17 COV-LITE TLB			333,724.000	340,398.48
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			802,355.880	797,678.15
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			180,000.000	208,530.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	294,300.00
VALEANT 3/15 F1 TLB			428,248.710	434,038.63

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	364,170.00
VALEANT PHARMACEUTICALS I 144A 5.500% 11/01/2025 DD 10/17/17			1,350,000.000	1,373,625.00
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	343,102.50
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15			1,834,000.000	1,701,035.00
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	958,005.00
VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,135,270.00
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	39,682.50
VALEANT PHARMACEUTICALS I 144A 9.000% 12/15/2025 DD 12/18/17			168,000.000	175,089.60
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	658,520.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	931,812.50
VANTIV 9/17 NEW TLB			1,057,203.600	1,062,045.59
VANTIV LLC / VANITY ISSUE 144A 4.375% 11/15/2025 DD 12/21/17			358,000.000	362,539.44
VENATOR FINANCE SARL / VE 144A 5.750% 07/15/2025 DD 07/14/17			148,000.000	156,140.00
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	298,017.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	467,131.86
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	439,235.00
VERISIGN INC 4.750% 07/15/2027 DD 07/05/17			482,000.000	492,845.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,499,208.75
VERISK ANALYTICS 5/16 TL			315,622.150	317,594.79
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	797,492.40
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			85,000.000	76,887.11
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17			515,000.000	540,147.27
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15			90,000.000	86,889.96
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			1,090,000.000	1,140,366.42
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			495,000.000	506,874.49
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,103,480.62
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,817,859.59
VERTAFORE 12/16 COV-LITE TL			325,875.000	328,143.09
VERTIV 3/17 COV-LITE TLB			1,305,661.360	1,303,480.91
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,225,000.000	1,289,312.50
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			575,000.000	579,312.50
VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17			513,000.000	536,085.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,425,085.00
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			1,955,000.000	1,953,787.90
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,400,060.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	663,570.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	464,325.00
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	336,733.98
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	272,591.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRTU 6/17 NEW TL			202,460.860	203,979.32
VISA INC 2.750% 09/15/2027 DD 09/11/17			330,000.000	325,597.55
VISA INC 3.150% 12/14/2025 DD 12/14/15			540,000.000	552,040.55
VISTRA ENERGY CORP 144A 8.125% 01/30/2026 DD 08/21/17			499,000.000	545,157.50
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			675,000.000	723,937.50
VIVID SEATS 6/17 COV-LITE TLB			935,300.000	934,523.70
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,380,000.000	1,376,143.53
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	455,975.00
WABASH NATIONAL 11/17 COV-LITE TLB			258,050.180	258,695.31
WACHOVIA BANK COMMERCIA C32 AJ VAR RT 06/15/2049 DD 06/01/07			849,111.120	857,610.72
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,431,101.56
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,629,273.000	2,569,351.87
WALGREENS INFUSION 4/15 TL			1,059,853.470	1,069,127.19
WALTER INVESTMENT 12/13 COV-LITE TL			195,907.900	186,847.16
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			117,782.990	115,617.22
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			281,769.320	276,729.93
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,096,693.560	1,108,108.60
WARNER MUSIC 12/17 COV-LITE TLE			1,350,000.000	1,350,216.00
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			137,501.090	137,501.09
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			785,139.220	785,139.22
WASHINGTON PRIME GROUP LP 5.950% 08/15/2024 DD 08/04/17			650,000.000	664,260.21
WASTE INDUSTRIES 9/17 COV-LITE 0.000% 09/27/2024 DD 09/06/17			455,000.000	457,598.05
WATERFALL FINANCE 1 CL P 144A 10.278% 07/15/2041 DD 07/01/16			2,042,577.600	2,201,096.18
WAVEDIVISION 8/12 TLB			465,500.810	465,645.12
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	513,765.01
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			408,000.000	412,080.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	510,985.96
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	192,448.75
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,038,000.000	1,095,090.00
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			345,000.000	343,144.35
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	855,140.35
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			310,000.000	326,938.72
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	726,694.97
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,340,000.00
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			351,347.570	357,458.27
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,438,862.500	2,496,492.82
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			490,000.000	489,847.12
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	278,452.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	196,384.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEST CORP 10/17 COV-LITE TL			992,118.880	994,182.49
WEST STREET MERGER SUB IN 144A 6.375% 09/01/2025 DD 08/24/17			385,000.000	385,962.50
WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17			610,000.000	613,389.60
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			1,925,000.000	1,472,044.94
WESTERN DIGITAL 11/17 (USD) COV-LITE TLB			2,651,294.520	2,659,911.23
WESTMORELAND COAL 12/14 TLB			392,257.650	175,535.30
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,201,323.42
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	891,358.50
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	352,331.25
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			547,150.870	502,353.99
WF CRCO LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,439,745.180	1,473,133.69
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	97,445.64
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	325,027.20
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,581,834.810	1,596,672.42
WHEELABRATOR TECHNOLOGIES 10/14 TLC			190,170.950	191,954.76
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			963,000.000	963,000.00
WIDOPENWEST 6/17 TLB			1,971,393.120	1,951,068.05
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			656,000.000	652,720.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			3,039,000.000	3,152,962.50
WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,588,294.37
WILLIAMS PARTNERS LP 4.300% 03/04/2024 DD 03/04/14			410,000.000	429,415.03
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			887,000.000	834,241.24
WORLDSTRIDES 12/17 TLB			535,869.570	540,558.43
WORLDSTRIDES 12/17 TLB DD			44,130.430	44,516.57
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			418,000.000	416,557.90
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,209,000.000	2,308,405.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	759,002.50
WRANGLER BUYER CORP 144A 6.000% 10/01/2025 DD 09/28/17			130,000.000	133,900.00
WTG HOLDINGS 12/13 COV-LITE TL			592,728.702	594,702.49
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17			490,000.000	508,968.25
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			925,000.000	937,718.75
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			590,000.000	607,700.00
XPLORNET 9/16 TL			649,491.290	655,174.34
XPO LOGISTICS 3/17 TLB			440,000.000	442,332.00
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			740,000.000	772,375.00
YUM BRANDS 6/16 TLB			2,338,421.600	2,350,604.78
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,918,000.000	1,956,360.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,161,135.00
ZEBRA 5/16 TLB			407,921.820	409,096.63

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ZEBRA 7/17 TLB			2,193,969.920	2,202,328.95	
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			399,000.000	448,875.00	
ZIGGO BOND FINANCE BV 144A 6.000% 01/15/2027 DD 09/23/16			809,000.000	788,775.00	
ZIGGO SECURED FINANCE BV 144A 5.500% 01/15/2027 DD 09/23/16			1,734,000.000	1,720,995.00	
ZIONS BANCORPORATION VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,483,200.00	
ZUFFA 8/16 2ND LIEN TL			62,000.000	62,878.54	
ZUFFA 8/16 TL			1,313,769.020	1,319,720.39	
FUTURES CONTRACTS			-753.000	555,155.69	
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 18			91.000	71,728.24	
US 10YR NOTE FUTURE (CBT) EXP MAR 18			-432.000	286,131.81	
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 18			-286.000	182,564.30	
US LONG BOND FUTURE (CBT) EXP MAR 18			-113.000	28,042.24	
US ULTRA BOND (CBT) EXP MAR 18			-13.000	-13,310.90	
NATURAL RESOURCES			123,594,567.520	123,594,567.52	
BTG PACTUAL BRAZIL TIMBERLAND IB LP			26,292,236.840	26,292,236.84	
KAYNE ANDERSON ENER FD VII LP			75,319,652.000	75,319,652.00	
TAURUS MINING FINANCE FD LLC			21,982,678.680	21,982,678.68	
OTHER			41,537,113.859	504,675,933.39	
PIMCO ALL ASSET FUND-INST			41,537,113.859	504,675,933.39	
PREFERRED SECURITIES			26,726,262.000	116,761,931.37	
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			21,011.000	597,762.95	
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			65,964.000	1,673,568.03	
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			41,029.000	1,099,166.91	
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			16,578.000	453,905.64	
BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,190,000.000	2,850,679.70	
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			27,147.000	566,361.45	
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			3,149.000	69,435.45	
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			46,258.000	1,011,199.88	
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			42,170.000	1,055,936.80	
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			24,393.000	616,167.18	
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			5,527.000	138,230.27	
CITIGROUP INC VAR RT 12/31/2049 DD 10/29/12			100,000.000	106,375.00	
CITIGROUP INC VAR RT 12/31/2049 DD 12/13/12			1,070,000.000	1,139,550.00	
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			73,013.000	1,838,467.34	
COLONY NORTHSTAR INC PFD 7.125% CUMULATIVE			73,335.000	1,834,549.41	
COLONY NORTHSTAR INC PFD 7.150% CUMULATIVE			3,679.000	92,637.22	
COLONY NORTHSTAR INC PFD 7.500% CUMULATIVE			18,212.000	458,031.80	
COLONY NORTHSTAR INC PFD 8.500% CUMULATIVE			5,839.000	150,646.20	
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,075,000.000	1,177,125.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DDR CORP PFD 6.375% CUMULATIVE			46,749.000	1,229,498.70
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			34,567.000	867,631.70
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			124,000.000	3,170,680.00
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			17,027.000	4,273.78
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			73,736.000	1,878,055.92
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			51,266.000	1,317,536.20
DTE ENERGY CO PFD 6.000%			46,510.000	1,245,072.70
ENTERGY ARKANSAS INC PFD 4.875%			43,494.000	1,093,004.22
ENTERGY LOUISIANA LLC PFD 4.875%			15,826.000	392,801.32
ENTERGY TEXAS INC PFD 5.625%			8,990.000	238,324.90
ENTERGY UTILITY GROUP INC PFD 5.500%			10,120.000	258,768.40
EPR PROPERTIES PFD 5.750% CUMULATIVE			37,594.000	940,977.82
FARMLAND PARTNERS INC PFD 6.000% CUMULATIVE			12,684.000	326,866.68
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,990,000.000	3,034,850.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,516,800.00
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			3,690,000.000	3,802,914.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			60,917.000	1,560,084.37
GGP INC PFD 6.375% CUMULATIVE			29,323.000	740,112.52
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			12,570.000	325,563.00
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			34,239.000	916,578.03
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,580,936.82
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			129,629.000	3,200,529.94
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			37,863.000	951,800.09
INTEGRYS HOLDING INC PFD 6.000%			58,212.000	1,574,634.60
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			57,358.000	1,492,168.38
ITAU UNIBANCO HOLDING SA			682,800.000	8,764,771.65
KIMCO REALTY CORP PFD 5.125% CUMULATIVE			255.000	6,308.70
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			25,143.000	627,066.42
KIMCO REALTY CORP PFD 5.500% CUMULATIVE			275.000	6,886.00
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			45,881.000	1,170,424.31
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			38,511.000	991,273.14
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			1,098.000	27,559.80
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	859,670.00
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,529.000	100,539.40
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			77,938.000	1,950,788.14
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			14,864.000	372,937.76
NATIONAL STORAGE AFFILIATES TR PFD 6.000% CUMULATIVE			6,990.000	182,019.60
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			22,933.000	572,407.68
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			63,101.000	1,613,492.57

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			28,129.000	686,347.60
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			18,381.000	416,329.65
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			83,782.000	2,081,982.70
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			41,080.000	1,058,220.80
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			46,638.000	1,178,542.26
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			27,081.000	568,658.85
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			23,707.000	595,282.77
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			51,754.000	1,324,384.86
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	449,995.00
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,937.000	651,018.70
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			20,815.000	525,786.90
PUBLIC STORAGE PFD 5.050% CUMULATIVE			25.000	623.75
PUBLIC STORAGE PFD 5.150% CUMULATIVE			214.000	5,354.28
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,550,123.82
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			151.000	3,880.70
SCE TRUST VI PFD 5.000% CUMULATIVE			35,180.000	845,023.60
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			1,952.000	524.31
SOUTHERN CO/THE PFD 5.250%			144,023.000	3,681,444.35
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			20,972.000	549,046.96
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	33,185.25
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			52,075.000	1,336,765.25
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			19,477.000	496,663.50
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			58,192.000	1,479,182.44
SUMMIT MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 11/14/17			260,000.000	263,250.00
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			52,862.000	1,347,452.38
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			15,034.000	393,740.46
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,235,250.00
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			52,000.000	47,704.80
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,734,581.80
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			12,254.000	309,168.42
TEEKAY LNG PARTNERS LP PFD 8.500% CUMULATIVE			1,447.000	35,509.38
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			55,355.000	1,384,614.20
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,901.000	1,061,219.28
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			26,411.000	690,647.65
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			50,269.000	1,325,090.84
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,555,761.98
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,524,783.04
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			3,925,000.000	3,552,125.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			17,476.000	439,748.59	
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			56,258.000	1,471,709.28	
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			4,725,000.000	4,760,437.50	
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,354.000	157,388.58	
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,850,823.00	
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			28,720.000	821,966.40	
ZIONS BANCORPORATION PFD 6.950%			47,900.000	1,444,185.00	
PRIVATE EQUITY			2,871,482,542.674	2,891,054,286.97	
AMERRA AGRI FUND II			34,801,268.490	34,801,268.49	
AMERRA-KRS AGRI HOLDING CO LP			73,531,496.890	73,531,496.89	
ARBOR INVESTMENTS II LP			6,074,408.990	6,074,408.99	
ARCANO FUND LP			34,990,763.800	34,990,763.80	
ARES SPECIAL SIT IV LP			14,479,461.250	14,479,461.25	
BAY HILLS EMERGING PARTNERS I LP			28,062,321.670	28,062,321.67	
BAY HILLS EMERGING PARTNERS II LP			73,621,758.390	73,621,758.39	
BAY HILLS EMERGING PARTNERS III LP			65,330,444.500	65,330,444.50	
BAY HILLS EMERGING PTNRS II-B LP			60,455,081.850	60,455,081.85	
BDCM OPPORTUNITY FD IV LP			34,869,931.000	34,869,931.00	
BLACKSTONE CAPITAL PARTNERS VI			89,049,526.020	89,049,526.02	
BLACKSTONE CAPITAL V LP			6,967,790.510	6,967,790.51	
BLACKSTONE HENRY CLAY FUND LLC			182,873.820	182,873.82	
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			53,820.000	1,109,088.47	
CAMELOT ACQUISITIONS SECONDARY OPP LP			11,846,026.000	11,846,026.00	
CERBERUS KRS LEVERED LOAN OPP			117,608,533.370	117,608,533.37	
COLUMBIA CAP EQUITY PTRS IV			6,686,552.120	6,686,552.12	
CRESTVIEW CAPITAL PARTNERS II LP			59,704,321.000	59,704,321.00	
CRESTVIEW PARTNERS III LP			25,187,004.000	25,187,004.00	
CVC CAPITAL PARTNERS VI LP			30,625,983.950	36,775,681.52	
DAG VENTURE II			6,561,335.730	6,561,335.73	
DAG VENTURES III LP			4,966,719.070	4,966,719.07	
DAG VENTURES IV LP			61,474,433.890	61,474,433.89	
DAG VENTURES V LP			48,249,983.230	48,249,983.23	
DANIEL BOONE LLC			526,651,957.470	526,651,957.47	
DCM VI LP			14,860,483.000	14,860,483.00	
ESSEX WOODLANDS HEALTH VENT FD VIII LP			20,059,413.000	20,059,413.00	
GREEN EQUITY INVESTORS IV LP			4,627,696.290	4,627,696.29	
GREEN EQUITY INVESTORS V LP			58,190,293.780	58,190,293.78	
GREEN EQUITY INVESTORS VI LP			56,466,221.030	56,466,221.03	
GREEN EQUITY INVESTORS VII LP			13,113,328.060	13,113,328.06	

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GTCR FUND IX			6,013,472.000	6,013,472.00
HARVEST PARTNERS V LP			11,447,736.000	11,447,736.00
HARVEST PARTNERS VI LP			31,737,659.000	31,737,659.00
HARVEST PARTNERS VII LP			11,598,934.000	11,598,934.00
HELLMAN & FRIEDMAN VI L P			6,580,428.000	6,580,428.00
HIG BIOVENTURES II			13,785,998.140	13,785,998.14
HIG CAPITAL PARTNERS V L P			9,670,665.960	9,670,665.96
HIG VENTURE PARTNERS II LP			9,014,689.930	9,014,689.93
HORSLEY BRIDGE INTERNATIONAL V			68,690,190.000	68,690,190.00
INSTITUTIONAL VENTURE PARTNERS XII LP			11,582,931.600	11,582,931.60
JW CHILDS EQUITY PARTNERS III L P			3,334.000	3,334.00
KEYHAVEN CAPITAL PARTNERS III GP LP			20,484,394.860	24,597,661.35
KEYHAVEN CAPITAL PARTNERS IV			9,773,431.080	11,735,936.04
KEYHAVEN IV CO-INVEST LP			7,020,901.000	8,430,697.93
LEVINE LEICHTMAN CAP PTNRS VI LP			7,594,817.460	7,594,817.46
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			63,374,820.820	63,374,820.82
MARATHON BLUEGRASS LP			429,425,223.220	429,425,223.22
MATLIN PATTERSON GLOB PTRS III			28,550,214.580	28,550,214.58
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,404,463.000	1,404,463.00
MERIT MEZZANINE FUND IV LP			6,698,140.020	6,698,140.02
MESA WEST CORE LENDING FUND LP			92,003,299.210	92,003,299.21
MHR INSTITUTIONAL PARTNERS III			1,950,157.000	1,950,157.00
MILL ROAD CAPITAL I LP			23,304,928.444	23,304,928.44
NEW MOUNTAIN PARTNERS II LP			695,218.000	695,218.00
NEW MOUNTAIN PARTNERS III			27,471,042.000	27,471,042.00
NEW MOUNTAIN PARTNERS IV LP			50,791,581.000	50,791,581.00
NEWPORT COLONELS LLC			1,108,589.000	1,108,589.00
OAK HILL CAP PT II			3,308,731.060	3,308,731.06
OAK HILL III			30,174,227.970	30,174,227.97
OBERLAND CAP HEALTHCARE LP			5,107,251.000	5,107,251.00
OCM OPP FUND VIIB (CAYMAN) LTD			530,406.550	530,406.55
RIVERSIDE CAPITAL APPREC FUND VI LP			45,747,358.000	45,747,358.00
SECONDARY OPP FUND III LP			65,915,744.410	65,915,744.41
SUN CAPITAL PARTNERS IV LP			609,680.000	609,680.00
TCV VI LP			635,800.170	635,800.17
TPF II LP			764,238.000	764,238.00
TRITON FUND IV LP			24,308,814.170	29,190,024.05
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			12,072,421.000	12,072,421.00
VANTAGEPOINT VENTURE PART IV-Q			3,440,791.400	3,440,791.40

Asset Detail

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As Of Date : 12/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISTA EQUITY PARTNERS FUND III			14,050,149.000	14,050,149.00
VISTA EQUITY PARTNERS FUND IV LP			38,967,752.000	38,967,752.00
VISTA EQUITY PTNRS FD VI LP			36,210,078.000	36,210,078.00
WARBURG PINCUS PE IX LP			7,067,631.000	7,067,631.00
WARBURG PINCUS PRIVATE EQUITY X LP			21,599,512.450	21,599,512.45
WAYZATA OPP FUND OFFSHORE LP			557,090.000	557,090.00
WAYZATA OPPORTUNITIES FUND II			6,134,735.000	6,134,735.00
WAYZATA OPPORTUNITIES FUND III			13,151,640.000	13,151,640.00
REAL ESTATE			714,991,063.610	717,181,865.51
DIVCOWEST FUND IV REIT LLC			8,287,137.290	8,287,137.29
FUNDAMENTAL PARTNERS III			41,795,091.000	41,795,091.00
GREENFIELD ACQUI PTNRS VI LP			13,646,638.000	13,646,638.00
GREENFIELD ACQUI RTNRS VII LP			35,095,157.000	35,095,157.00
H/2 CREDIT PARTNERS LP			117,395,664.160	117,395,664.16
HARRISON STREET CORE PROPERTY FUND LP			111,443,861.000	111,443,861.00
LUBERT-ADLER RE FD VII LP			50,234,213.960	50,234,213.96
LUBERT-ADLER RE FUND VII-B LP			13,297,958.240	13,297,958.24
MESA WEST FUND IV			15,464,028.680	15,464,028.68
PATRON CAPITAL V LP			10,910,368.000	13,101,169.90
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			97,246,942.770	97,246,942.77
RUBENSTEIN PROPERTIES FUND II LP			22,813,741.640	22,813,741.64
STOCKBRIDGE FUND LP			118,989,102.110	118,989,102.11
WALTON STREET RE FD VII-Q LP			34,687,961.510	34,687,961.51
WALTON STREET REAL ESTATE FUND VI LP			16,383,198.250	16,383,198.25