

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			251,355,329,375.9..	19,092,920,418.71
ALTERNATIVE INVESTMENTS			461,232,111.200	461,232,109.20
ARROWMARK FUND I			276,997,182.120	276,997,182.12
BLACKSTONE STRAT OPP			3,931,135.220	3,931,135.22
GOTHAM NEUTRAL STRATEGIES			18,743,083.430	18,743,083.43
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			15,598,217.990	15,598,217.99
H2O ALPHA-10 FUND			25,584,666.010	25,584,666.01
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,845,871.310	1,845,871.31
MAGNETAR MTP EOF II			44,053,645.550	44,053,645.55
MYRIAD OPPORTUNITIES			61,782,636.460	61,782,636.46
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PINE RIVER FUND LTD			256,752.810	256,752.81
SRS PARTNERS USÉÉÉÉ			12,438,918.300	12,438,918.30
CASH & CASH EQUIVALENTS			551,877,317.300	551,591,314.71
AUTONATION INC DISC 01/07/2020			266,349.000	266,062.67
AUTOZONE INC DISC 01/02/2020			1,424,000.000	1,423,200.97
BEMIS CO INC DISC 01/17/2020			929,000.000	927,376.06
BLACKROCK MONEY MARKET FD B			90.160	90.16
BOEING COMPANY DISC 10/29/2020			4,750,000.000	4,644,015.63
BROADCOM CORP DISC 01/07/2020			1,000,000.000	996,775.83
CANADIAN TIRE DISC 01/02/2020			3,030,000.000	3,029,691.94
CANTOR REPO A TRI REPO 1.550% 01/02/2020 DD 12/30/19			178,600,000.000	178,600,000.00
CARDINAL HEALTH DISC 01/02/2020			1,517,000.000	1,516,849.99
CIGNA CORP VAR RT 03/17/2020 DD 06/17/19			679,000.000	679,395.74
CINTAS EXEC SVCS DISC 01/02/2020			3,000,000.000	2,999,695.00
DOLLAR GENERAL DISC 01/06/2020			5,122,000.000	5,116,920.68
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			237,282,878.140	237,282,878.14
ENCANA CORP DISC 01/10/2020			250,000.000	249,000.00
ENEL FINANCE AMER DISC 01/07/2020			861,000.000	860,210.75
EVERGY KANSAS DISC 01/02/2020			638,000.000	637,935.13
EXELON CORP DISC 01/02/2020			732,000.000	731,925.58
HUBBELL INCORP DISC 01/02/2020			500,000.000	499,950.00
INSTITUTIONAL SEC DISC 01/08/2020			40,000,000.000	39,932,533.34
INSTITUTIONAL SEC DISC 01/13/2020			50,000,000.000	49,920,347.22
JABIL INC DISC 01/02/2020			566,000.000	565,509.46
KROGER CO DISC 01/06/2020			3,500,000.000	3,498,961.66
NATIONAL FUEL GAS DISC 01/10/2020			2,000,000.000	1,996,266.67
OGLETHORPE POWER DISC 01/17/2020			420,000.000	419,247.50
RELX INVMTS PLC DISC 01/06/2020			3,500,000.000	3,498,926.66

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ROYAL CARIBBEAN DISC 01/03/2020			3,000,000.000	2,999,837.50
SECURITIES LENDING POOL			0.000	0.00
SHERWIN WILLIAMS DISC 01/02/2020			559,000.000	558,942.55
SMITHFIELD FOODS DISC 01/31/2020			1,099,000.000	1,096,776.05
SONOCO PRODS CO DISC 01/02/2020			2,322,000.000	2,321,772.86
SOUTHERN CAL EDIS DISC 01/02/2020			500,000.000	499,944.44
SOUTHERN POWER CO DISC 01/10/2020			695,000.000	694,108.09
STANDARD CHART DISC 01/10/2020			2,490,000.000	2,486,949.75
U S TREASURY BILL 0.000% 01/09/2020 DD 07/11/19			645,000.000	639,216.69
CONVERTIBLE OR EXCHANGEABLE SECURITIES			7,499,635.000	14,623,511.72
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			331,000.000	1,390,099.43
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			22,328.000	424,232.00
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,985,000.000	1,563,291.93
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,171.000	2,782,657.54
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	1,058,090.00
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	117,196.00
IAC FINANCECO 2 INC 144A 0.875% 06/15/2026 DD 05/28/19			1,690,000.000	1,894,997.00
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,147.000	232,750.38
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,815,000.000	2,057,756.25
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			11,090.000	1,432,495.30
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	312,795.45
RPT REALTY PFD 7.250% CUMULATIVE			13,854.000	829,300.44
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			510,000.000	527,850.00
CONVERTIBLE SECURITIES			474,612.000	34,403,948.88
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			107,009.000	5,751,733.75
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,035,203.75
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,782,674.31
BROADCOM INC PFD 8.000% CUMULATIVE			1,405.000	1,655,047.85
CENTERPOINT ENERGY INC PFD 7.000%			19,231.000	937,242.76
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			49,989.000	5,348,323.11
DTE ENERGY CO PFD 6.250%			87,696.000	4,495,296.96
FORTIVE CORP PFD 5.000% CUMULATIVE			3,365.000	3,275,477.94
NEXTERA ENERGY INC PFD 4.872%			29,634.000	1,519,631.52
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,417.000	1,010,424.29
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,157.000	257,157.54
SOUTHERN CO/THE PFD 6.750%			86,134.000	4,642,622.60
STANLEY BLACK & DECKER INC PFD 5.250% NOT APPLICABLE			15,600.000	1,693,112.50
EQUITY			480,701,582.508	7,919,782,893.62
1-800-FLOWERS.COM INC			3,355.000	48,647.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
180 DEGREE CAPITAL CORP			1,493.000	3,217.42
1ST SOURCE CORP			2,933.000	152,164.04
3D SYSTEMS CORP			12,500.000	109,375.00
3M CO			46,285.000	8,165,599.70
4LICENSING CORP			1,848.000	3.70
51JOB INC ADR			33,930.000	2,880,657.00
8X8 INC			11,497.000	210,395.10
A-MARK PRECIOUS METALS INC			3,315.000	27,415.05
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	4,064.90
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			16,574.000	818,921.34
AAR CORP			4,014.000	181,031.40
AARON'S INC			7,779.000	444,258.69
ABACUS PROPERTY GROUP			167,079.000	422,813.46
ABB LTD			557,194.000	13,447,228.56
ABBOTT LABORATORIES			152,941.000	13,284,455.26
ABBVIE INC			111,107.000	9,837,413.78
ABEONA THERAPEUTICS INC			3,704.000	12,112.08
ABERCROMBIE & FITCH CO			9,051.000	156,491.79
ABIOMED INC			3,393.000	578,811.87
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,369.000	315,594.99
ABRAXAS PETROLEUM CORP			807.000	283.34
ABSA GROUP LTD			507,600.000	5,419,578.76
ABU DHABI COMMERCIAL BANK PJSC			1,588,422.000	3,424,935.60
ACACIA RESEARCH CORP			5,794.000	15,412.04
ACADIA HEALTHCARE CO INC			10,100.000	335,522.00
ACADIA PHARMACEUTICALS INC			12,273.000	525,038.94
ACADIA REALTY TRUST			10,766.000	279,162.38
ACCELERATE DIAGNOSTICS INC			6,225.000	105,202.50
ACCENTURE PLC			118,942.000	25,045,616.94
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	17.91
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	136,955.52
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	32,105.70
ACER THERAPEUTICS INC			800.000	3,208.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			36.000	19.08
ACHILLION PHARMACEUTICALS INC			13,520.000	81,525.60
ACI WORLDWIDE INC			15,117.000	572,707.55
ACLARIS THERAPEUTICS INC			2,329.000	4,401.81
ACMAT CORP			2,100.000	65,121.00
ACME UNITED CORP			238.000	5,662.02
ACORDA THERAPEUTICS INC			7,089.000	14,461.56
ACORN ENERGY INC			2,343.000	866.91
ACTIVISION BLIZZARD INC			92,683.000	5,507,223.86
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	210,973.15
ACURA PHARMACEUTICALS INC			1,951.000	448.73
ADAMAS PHARMACEUTICALS INC			5,452.000	20,663.08
ADAMIS PHARMACEUTICALS CORP			24.000	16.81
ADAMS RESOURCES & ENERGY INC			3,205.000	122,014.35
ADDUS HOMECARE CORP			3,564.000	346,492.08
ADHERA THERAPEUTICS INC			4.000	0.20
ADOBE INC			43,109.000	14,217,779.29
ADTALEM GLOBAL EDUCATION INC			7,448.000	260,456.56
ADTRAN INC			7,538.000	74,550.82
ADVANCE AUTO PARTS INC			17,272.000	2,766,283.52
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	146,970.56
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	30,954.00
ADVANCED ENERGY INDUSTRIES INC			5,493.000	391,101.60
ADVANCED MICRO DEVICES INC			109,549.000	5,023,917.14
ADVANSOURCE BIOMATERIALS CORP			2,778.000	458.37
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			156,000.000	1,571,604.87
ADVAXIS INC			537.067	460.64
ADYEN NV			14,280.000	11,717,418.30
AEGION CORP			3,835.000	85,788.95
AEGLEA BIOTHERAPEUTICS INC			2,000.000	15,280.00
AEHR TEST SYSTEMS			1,884.000	3,768.00
AEOLUS PHARMACEUTICALS INC			328.000	0.26
AEON FINANCIAL SERVICE CO LTD			313,600.000	4,983,548.94
AERIE PHARMACEUTICALS INC			3,158.000	76,328.86
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	379,388.94
AEROVIRONMENT INC			1,830.000	112,984.20

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AES CORP/VA			358,135.000	7,126,886.50
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	27.65
AFLAC INC			88,423.000	4,677,576.70
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	16,586.69
AG MORTGAGE INVESTMENT TRUST I			3,928.000	60,569.76
AGENUS INC			14,467.000	58,880.69
AGEX THERAPEUTICS INC			230.000	418.60
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			47,184.000	4,025,267.04
AGILYSYS INC			4,100.000	104,181.00
AGIOS PHARMACEUTICALS INC			6,000.000	286,500.00
AGREE REALTY CORP			4,536.000	318,291.12
AGROFRESH SOLUTIONS INC			19,858.000	51,233.64
AGUAS ANDINAS SA			488,783.000	207,356.63
AH BELO CORP			1,418.000	3,998.76
AIA GROUP LTD HK/01299			3,422,400.000	35,929,094.74
AIM IMMUNOTECH INC			12.000	6.53
AIR PRODUCTS & CHEMICALS INC			25,530.000	5,999,294.70
AIR TRANSPORT SERVICES GROUP I			251,530.000	5,900,893.80
AIRBUS SE			31,430.000	4,603,357.24
AIRCASTLE LTD			6,604.000	211,394.04
AK STEEL HOLDING CORP			43,153.000	141,973.37
AKAMAI TECHNOLOGIES INC			37,016.000	3,197,442.08
AKBANK T.A.S.			2,324,889.000	3,168,349.82
AKEBIA THERAPEUTICS INC			1,569.000	9,916.08
AKORN INC			9,839.000	14,758.50
AKSYS LTD			9,696.000	0.10
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	45.95
ALAMO GROUP INC			1,391.000	174,640.05
ALARM.COM HOLDINGS INC			2,856.000	122,722.32
ALASKA AIR GROUP INC			9,254.000	626,958.50
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	6,000.30
ALBANY INTERNATIONAL CORP			3,951.000	299,959.92
ALBEMARLE CORP			19,995.000	1,460,434.80
ALBIREO PHARMA INC			5,720.000	145,402.40
ALCON INC			86,968.000	4,921,615.53
ALDER BIOPHARMACEUTICALS INC			1,300.000	1,170.00
ALDEYRA THERAPEUTICS INC			1,600.000	9,296.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALEXANDER & BALDWIN INC			6,687.000	140,159.52
ALEXANDER'S INC			721.000	238,182.35
ALEXANDRIA REAL ESTATE EQUITIE			19,363.000	3,128,673.54
ALEXION PHARMACEUTICALS INC			24,092.000	2,605,549.80
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			123,160.000	26,122,236.00
ALICO INC			782.000	28,019.06
ALIGN TECHNOLOGY INC			5,389.000	1,503,746.56
ALITHYA GROUP INC			7,523.833	21,217.21
ALJ REGIONAL HOLDINGS INC			493.000	576.81
ALLEGHANY CORP			2,342.000	1,872,592.94
ALLEGHENY TECHNOLOGIES INC			12,944.000	267,423.04
ALLEGIANCE BANCSHARES INC			1,760.000	66,176.00
ALLEGIANTRAVEL CO			2,070.000	360,262.80
ALLEGION PLC			6,981.000	869,413.74
ALLERGAN PLC			29,104.000	5,563,811.68
ALLETE INC			7,162.000	581,339.54
ALLIANCE DATA SYSTEMS CORP			3,080.000	345,576.00
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			55,742.000	3,050,202.24
ALLIANZ SE			31,300.000	7,673,320.20
ALLIED HEALTHCARE PRODUCTS INC			113.000	136.73
ALLIED MOTION TECHNOLOGIES INC			16,791.000	814,363.50
ALLIN CORP			7.000	7.00
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	229,896.75
ALLSTATE CORP/THE			36,457.000	4,099,589.65
ALLY FINANCIAL INC			46,842.000	1,431,491.52
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	36,774.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	76.37
ALPHABET INC-CL A			34,273.000	45,904,913.47
ALPHABET INC-CL C			22,457.000	30,025,458.14
ALPHATEC HOLDINGS INC			542,673.000	3,850,264.94
ALTAREA SCA			2,182.000	495,982.24
ALTIGEN COMMUNICATIONS INC			1,737.000	2,761.83
ALTIMMUNE INC			1.666	3.15
ALTISOURCE ASSET MANAGEMENT CO			349.000	3,961.15
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	43,589.15
ALTRA INDUSTRIAL MOTION CORP			2,603.000	94,254.63
ALTRIA GROUP INC			140,356.000	7,005,167.96

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ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	44.55
AMAG PHARMACEUTICALS INC			5,547.000	67,506.99
AMAZON.COM INC			38,051.000	70,312,159.84
AMB FINANCIAL CORP			627.000	10,207.56
AMBAC FINANCIAL GROUP INC			5,388.000	116,219.16
AMBARELLA INC			4,687.000	283,844.72
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMBEV SA			295,015.000	1,369,212.23
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	12,235.60
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			121,724.000	1,319,488.16
AMDOCS LTD			22,503.000	1,624,491.57
AMEDISYS INC			5,355.000	893,856.60
AMEN PROPERTIES INC			11.000	8,250.00
AMEREN CORP			73,735.000	5,662,848.00
AMERICA'S CAR-MART INC/TX			2,386.000	261,648.76
AMERICAN AIRLINES GROUP INC			29,292.000	840,094.56
AMERICAN ASSETS TRUST INC			5,651.000	259,380.90
AMERICAN AXLE & MANUFACTURING			8,439.000	90,803.64
AMERICAN BILTRITE INC			15.000	6,300.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.43
AMERICAN EAGLE OUTFITTERS INC			26,804.000	394,018.80
AMERICAN ELECTRIC POWER CO INC			75,417.000	7,127,660.67
AMERICAN EQUITY INVESTMENT LIF			9,190.000	275,056.70
AMERICAN EXPRESS CO			59,444.000	7,400,183.56
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			89,657.000	4,602,093.81
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	37,235.37
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	61,006.72
AMERICAN PUBLIC EDUCATION INC			1,443.000	39,523.77
AMERICAN REALTY INVESTORS INC			633.000	10,450.83
AMERICAN RENAL ASSOCIATES HOLD			10,382.000	107,661.34
AMERICAN SHARED HOSPITAL SERVI			682.000	1,664.08

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AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	96,868.80
AMERICAN STATES WATER CO			5,128.000	444,289.92
AMERICAN SUPERCONDUCTOR CORP			624.000	4,898.40
AMERICAN TOWER CORP			33,279.000	7,648,179.78
AMERICAN VANGUARD CORP			2,603.000	50,680.41
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			29,919.000	3,675,549.15
AMERICAN WOODMARK CORP			2,620.000	273,816.20
AMERICOLD REALTY TRUST			13.000	455.78
AMERIPRISE FINANCIAL INC			9,519.000	1,585,675.02
AMERIS BANCORP			5,881.000	250,177.74
AMERISAFE INC			2,299.000	151,802.97
AMERISERV FINANCIAL INC			3,577.000	15,023.40
AMERISOURCEBERGEN CORP			11,294.000	960,215.88
AMES NATIONAL CORP			548.000	15,376.88
AMETEK INC			75,655.000	7,545,829.70
AMGEN INC			44,642.000	10,761,846.94
AMICUS THERAPEUTICS INC			26,939.000	262,385.86
AMISTAR CORP			962.000	1.44
AMKOR TECHNOLOGY INC			17,490.000	227,370.00
AMN HEALTHCARE SERVICES INC			6,769.000	421,776.39
AMNEAL PHARMACEUTICALS INC			12,742.000	61,416.44
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,216.000	3,660.16
AMPHASTAR PHARMACEUTICALS INC			6,203.000	119,655.87
AMPHENOL CORP			34,422.000	3,725,493.06
AMREP CORP			962.000	5,752.76
AMTECH SYSTEMS INC			1,448.000	10,367.68
ANACOMP INC			3.000	0.90
ANALOG DEVICES INC			45,133.000	5,363,605.72
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			4,052.000	102,434.56
ANDREA ELECTRONICS CORP			4,974.000	104.45
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			4,692.000	75,118.92
ANGLO AMERICAN PLC			303,600.000	8,739,677.79

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANI PHARMACEUTICALS INC			1,794.000	110,635.98
ANIKA THERAPEUTICS INC			2,341.000	121,380.85
ANIXA BIOSCIENCES INC			1,324.000	4,342.72
ANNALY CAPITAL MANAGEMENT INC			252,640.000	2,379,868.80
ANSYS INC			17,048.000	4,388,325.68
ANTA SPORTS PRODUCTS LTD HK/02020			832,000.000	7,447,829.78
ANTERO MIDSTREAM CORP			188,005.000	1,426,957.95
ANTERO RESOURCES CORP			25,700.000	73,245.00
ANTHEM INC			26,795.000	8,092,893.85
ANTHERA PHARMACEUTICALS INC			425.000	14.51
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANTOFAGASTA PLC			260,868.000	3,168,322.20
ANWORTH MORTGAGE ASSET CORP			18,888.000	66,485.76
AO SMITH CORP			10,297.000	490,549.08
AON PLC			103,641.000	21,587,383.89
AP THAILAND PCL			25,919,700.000	6,446,664.20
APA GROUP			60,291.000	470,435.30
APACHE CORP			89,409.000	2,287,976.31
APARTMENT INVESTMENT & MANAGEM			11,186.000	577,756.90
APERGY CORP			7,500.000	253,350.00
APEX GLOBAL BRANDS INC			982.000	765.96
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APN INDUSTRIA REIT			159,572.000	326,418.01
APOGEE ENTERPRISES INC			4,736.000	153,920.00
APOLLO AVIATION SE			218,794.095	219,425.10
APOLLO COMMERCIAL REAL ESTATE			16,805.000	307,363.45
APOLLO INVESTMENT CORP			9,051.000	158,030.46
APOLLO MEDICAL HOLDINGS INC			4,693.000	86,398.13
APPFOLIO INC			2,309.000	253,874.55
APPLE INC			386,894.000	113,611,423.10
APPLIED ENERGETICS INC			7,099.000	2,342.67
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	383,934.33
APPLIED MATERIALS INC			155,939.000	9,518,516.56
APPLIED OPTOELECTRONICS INC			1,879.000	22,322.52
APPLIED THERAPEUTICS INC			3,899.000	106,364.72
APPLIEDTHEORY CORP			5,601.000	0.56
APPROACH RESOURCES INC			3,622.000	22.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APTEVO THERAPEUTICS INC			3,647.000	2,386.97
APTIV PLC			134,180.000	12,743,074.60
APYX MEDICAL CORP			11,943.000	101,037.78
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARADIGM CORP			102.000	6.12
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			1,054.000	14,408.18
ARBOR REALTY TRUST INC			2,983.000	42,806.05
ARC DOCUMENT SOLUTIONS INC			4,636.000	6,444.04
ARCBEST CORP			3,245.000	89,562.00
ARCH CAPITAL GROUP LTD			71,437.000	3,063,932.93
ARCH COAL INC			2,101.000	150,725.74
ARCHER-DANIELS-MIDLAND CO			80,015.000	3,708,695.25
ARCHROCK INC			6,856.000	68,834.24
ARCONIC INC			72,461.000	2,229,624.97
ARCTURUS THERAPEUTICS HOLDINGS			5,920.000	64,350.40
ARDELYX INC			3,598.000	27,002.99
ARDMORE SHIPPING CORP			3,100.000	28,055.00
ARENA PHARMACEUTICALS INC			2,743.000	124,587.06
ARES COMMERCIAL REAL ESTATE CO			3,703.000	58,655.52
ARES MANAGEMENT CORP			7,100.000	253,399.00
ARGAN INC			771.000	30,947.94
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	494,637.25
ARISTA NETWORKS INC			6,463.000	1,314,574.20
ARK RESTAURANTS CORP			940.000	20,868.00
ARLINGTON ASSET INVESTMENT COR			776.000	4,322.32
ARLO TECHNOLOGIES INC			8,557.000	36,024.97
ARMADA HOFFLER PROPERTIES INC			50,464.000	926,014.40
ARMOUR RESIDENTIAL REIT INC			5,266.000	94,103.42
ARQULE INC			2,973.000	59,341.08
ARROW FINANCIAL CORP			3,411.630	128,959.61
ARROW RESOURCES DEVELOPMENT IN			2,800.000	3.08
ARROWHEAD PHARMACEUTICALS INC			10,798.000	684,917.14
ARTESIAN RESOURCES CORP			3,894.000	144,895.74
ARTHUR J GALLAGHER & CO			31,264.000	2,977,270.72
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	128,730.56
ARVINAS INC			3,177.000	130,542.93
ASBURY AUTOMOTIVE GROUP INC			6,813.000	761,625.27
ASCENA RETAIL GROUP INC			1,023.000	7,841.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASCENDAS INDIA TRUST			514,518.000	593,093.30	
ASCENDAS REAL ESTATE INVESTMEN			642,593.000	1,419,329.35	
ASCENDIS PHARMA A/S ADR			40,290.000	5,605,144.80	
ASFG INC			44.000	0.00	
ASGN INC			6,610.000	469,111.70	
ASHFORD HOSPITALITY TRUST INC			34,645.000	96,659.55	
ASHFORD INC			149.507	3,528.36	
ASOS PLC			2,335.000	104,336.72	
ASPEN AEROGELS INC			197,050.000	1,529,108.00	
ASPEN GROUP INC/CO			222,292.000	1,778,336.00	
ASSA ABLOY AB			29,929.000	700,183.32	
ASSEMBLY BIOSCIENCES INC			5,803.000	118,729.38	
ASSERTIO THERAPEUTICS INC			8,075.000	10,093.75	
ASSICURAZIONI GENERALI SPA			403,300.000	8,327,494.68	
ASSURANT INC			4,555.000	597,069.40	
ASTA FUNDING INC			168.000	1,735.44	
ASTEC INDUSTRIES INC			2,575.000	108,150.00	
ASTELLAS PHARMA INC			532,700.000	9,166,312.07	
ASTRAZENECA PLC			168,860.000	17,016,652.47	
ASTRONICS CORP			7,668.489	213,706.42	
ASTRONOVA INC			1,032.000	14,159.04	
ASTROTECH CORP			96.000	172.80	
ASURE SOFTWARE INC			1,333.000	10,903.94	
AT&T INC			609,749.000	23,828,990.92	
AT&T LATIN AMER CORP COM			30,700.000	33.77	
ATARA BIOTHERAPEUTICS INC			5,778.000	95,163.66	
ATHENEX INC			1,650.000	25,195.50	
ATLANTIC AMERICAN CORP			8,565.000	16,273.50	
ATLANTIC UNION BANKSHARES CORP			4,414.000	165,745.70	
ATLANTICA YIELD PLC			11,431.000	301,664.09	
ATLANTICUS HOLDINGS CORP			1,428.000	12,866.28	
ATLANTIS PLASTICS INC			1,094.000	0.00	
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	102,753.39	
ATMOS ENERGY CORP			30,925.000	3,459,270.50	
ATN INTERNATIONAL INC			1,650.000	91,393.50	
ATNA RESOURCES LTD			1,222.000	0.00	
ATOS SE			69,157.000	5,769,367.40	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRICURE INC			5,454.000	177,309.54	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATRION CORP			492.000	369,738.00
AURIZON HOLDINGS LTD			289,996.000	1,066,149.56
AUROBINDO PHARMA LTD			298,982.000	1,913,609.85
AUSNET SERVICES			2,095,019.000	2,503,579.13
AUTODESK INC			24,031.000	4,408,727.26
AUTOMATIC DATA PROCESSING INC			35,765.000	6,097,932.50
AUTOMOTIVE PROPERTIES REIT TR UNIT			82,079.000	769,045.58
AUTOWEB INC			874.000	2,158.78
AUTOZONE INC			3,448.000	4,107,636.88
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			16,525.000	3,465,292.50
AVANOS MEDICAL INC			5,792.000	195,190.40
AVAX TECHNOLOGIES INC			1,969.000	2.36
AVERY DENNISON CORP			6,274.000	820,764.68
AVEVA GROUP PLC			205,000.000	12,644,473.80
AVIAT NETWORKS INC			949.000	13,333.45
AVID BIOSERVICES INC			532.000	4,080.44
AVID TECHNOLOGY INC			3,799.000	32,595.42
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			9,300.000	299,832.00
AVISTA CORP			9,828.000	472,628.52
AVIVA PLC			1,254,000.000	6,955,597.23
AVROBIO INC			4,476.000	90,101.88
AVX CORP			6,926.000	141,775.22
AWARE INC/MA			4,395.000	14,767.20
AXCELIS TECHNOLOGIES INC			4,318.000	104,042.22
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			1,530.000	27,371.70
AXON ENTERPRISE INC			6,030.000	441,878.40
AXOS FINANCIAL INC			6,973.000	211,142.44
AXSOME THERAPEUTICS INC			5,486.000	567,032.96
AXT INC			4,671.000	20,318.85
AZZ INC			3,988.000	183,248.60
B&G FOODS INC			6,626.000	118,804.18
B. RILEY FINANCIAL INC			1,608.000	40,489.44
B3 SA - BRASIL BOLSA BALCAO			198,780.000	2,123,344.17
BABCOCK & WILCOX ENTERPRISES I			3,793.000	13,806.52
BABCOCK INTERNATIONAL GROUP PL			835,000.000	6,962,210.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BADGER METER INC			6,779.000	440,160.47
BADGER PAPER MILLS INC			2,800.000	21.00
BAE SYSTEMS PLC			1,453,200.000	10,873,115.60
BAIDU INC ADR			36,558.000	4,620,931.20
BAKER HUGHES CO			48,826.000	1,251,410.38
BALCHEM CORP			4,149.000	421,662.87
BALL CORP			44,407.000	2,871,800.69
BALLANTYNE STRONG INC			820.000	2,656.80
BANCA MEDIOLANUM SPA			500,486.000	4,974,699.47
BANCA TRANSILVANIA SA			3,253,460.000	1,980,071.70
BANCFIRST CORP			4,390.000	274,111.60
BANCO LATINOAMERICANO DE COMER			4,313.000	92,211.94
BANCORP INC/THE			1,544.000	20,025.68
BANCORPSOUTH BANK			12,568.000	394,760.88
BANDWIDTH INC			6,330.000	405,436.50
BANGKOK BANK PCL			624,900.000	3,337,946.04
BANK CENTRAL ASIA TBK PT			9,760,300.000	23,499,903.84
BANK MANDIRI PERSERO TBK PT			2,086,800.000	1,153,694.22
BANK NEGARA INDONESIA PERSERO			9,448,800.000	5,342,909.47
BANK OF AMERICA CORP			713,074.000	25,114,466.28
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			1,954.000	88,027.70
BANK OF NEW YORK MELLON CORP/T			76,091.000	3,829,660.03
BANK OF NOVA SCOTIA			129,600.000	7,330,757.66
BANK OF NT BUTTERFIELD & SON L			1,800.000	66,636.00
BANK OF SOUTH CAROLINA CORP			1,477.000	27,738.06
BANK RAKYAT INDONESIA PERSERO			7,709,500.000	2,443,489.02
BANKFINANCIAL CORP			2,282.000	29,848.56
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	193,085.08
BAR HARBOR BANKSHARES			2,264.000	57,482.96
BARNES & NOBLE EDUCATION INC			2,800.000	11,956.00
BARNES GROUP INC			7,546.000	467,550.16
BARNWELL INDUSTRIES INC			1,786.000	1,786.00
BARRATT DEVELOPMENTS PLC			805,200.000	7,963,897.83
BARRETT BUSINESS SERVICES INC			3,920.000	354,603.20
BASIC ENERGY SERVICES INC			10.000	2.65
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.99
BASSETT FURNITURE INDUSTRIES I			1,710.000	28,522.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUDAX BIO INC			1,905.000	13,182.60
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			57,515.000	4,809,404.30
BB LIQUIDATING INC			31,721.000	152.26
BBQ HOLDINGS INC			2,467.000	9,695.31
BBX CAPITAL CORP			105.000	500.85
BCB BANCORP INC			1,037.000	14,300.23
BEACON ROOFING SUPPLY INC			8,514.000	272,277.72
BEARD CO			1,181.000	2.60
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	1,390.50
BEAZER HOMES USA INC			545.000	7,700.85
BEBE STORES INC			399.000	2,390.01
BECTON DICKINSON AND CO			20,320.000	5,526,430.40
BEFIMMO SA			4,332.000	263,070.45
BEIERSDORF AG			88,910.000	10,643,827.31
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,717,000.000	7,877,865.20
BEL FUSE INC			6,549.000	123,005.28
BELDEN INC			5,946.000	327,030.00
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			4,908.000	6,331.32
BENCHMARK ELECTRONICS INC			7,760.000	266,633.60
BERKSHIRE BANCORP INC/NY			2,213.000	22,240.65
BERKSHIRE HATHAWAY INC			237,593.000	53,814,814.50
BERKSHIRE HILLS BANCORP INC			4,662.000	153,286.56
BEST BUY CO INC			41,252.000	3,621,925.60
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.08
BEYONDSRING INC			8,232.000	127,596.00
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			98,940.000	2,336,394.84
BIG 5 SPORTING GOODS CORP			909.000	2,727.00
BIG LOTS INC			7,479.000	214,796.88
BIGLARI HOLDINGS INC			486.000	76,973.64
BIM BIRLESIK MAGAZALAR AS			297,920.000	2,335,901.05
BIO-RAD LABORATORIES INC			15,580.000	5,765,067.40
BIOANALYTICAL SYSTEMS INC			812.000	4,019.40
BIOCRIST PHARMACEUTICALS INC			16,186.000	55,841.70
BIODELIVERY SCIENCES INTERNATI			8,526.000	53,884.32
BIOGEN INC			13,557.000	4,022,768.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	567.07
BIOPURE CORP			374.000	4.49
BIOSIG TECHNOLOGIES INC			7,300.000	42,997.00
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	251,162.34
BIOSTAGE INC			68.000	136.68
BIOTELEMETRY INC			6,084.000	281,689.20
BIOXCEL THERAPEUTICS INC			5,800.000	84,738.00
BIRKS GROUP INC			432.000	388.84
BJ'S RESTAURANTS INC			3,689.000	140,034.44
BK BRASIL OPERACAO E ASSESSORI			436,950.000	1,931,282.72
BK TECHNOLOGIES CORP			1,135.000	3,518.50
BKF CAPITAL GROUP INC			18.000	207.00
BLACK HILLS CORP			7,667.000	602,166.18
BLACKBAUD INC			6,415.000	510,634.00
BLACKROCK EMERGING MARKETS SMALL CAP			585,383.454	7,898,835.93
BLACKROCK INC			8,860.000	4,453,922.00
BLACKROCK MSCI CANADA SMALL CAP			189,091.664	2,638,607.01
BLACKROCK MSCI EAFE SMALL CAP			1,572,709.849	27,669,771.12
BLACKROCK TCP CAPITAL CORP			3,324.000	46,702.20
BLACKSTONE MORTGAGE TRUST INC			93,191.000	3,468,569.02
BLONDER TONGUE LABORATORIES IN			2,737.000	2,080.12
BLOOMIN' BRANDS INC			14,983.000	330,674.81
BLUCORA INC			3,613.000	94,443.82
BLUE RIVER BANCSHARES INC			962.000	0.10
BLUEPRINT MEDICINES CORP			5,600.000	448,616.00
BLUEROCK RESIDENTIAL GROWTH RE			5,502.000	66,299.10
BMC INDS INC MINN COM			26,300.000	21.04
BMC STOCK HOLDINGS INC			7,152.000	205,190.88
BNCCORP INC			818.000	28,343.70
BNP PARIBAS SA			151,100.000	8,960,483.10
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			40,169.000	13,085,453.44
BOISE CASCADE CO			4,488.000	163,946.64
BOK FINANCIAL CORP			236.000	20,626.40
BOLIDEN AB			104,000.000	2,760,801.40
BOLSA MEXICANA DE VALORES SAB			420,772.000	926,482.71
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	13.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	2.10
BOOKING HOLDINGS INC			3,144.000	6,456,927.12
BORGWARNER INC			39,656.000	1,720,277.28
BOSTON BEER CO INC/THE			1,733.000	654,814.05
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	115,668.45
BOSTON PROPERTIES INC			14,819.000	2,042,947.34
BOSTON SCIENTIFIC CORP			130,982.000	5,923,006.04
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	206,681.60
BOWL AMERICA INC			4,125.000	60,885.00
BOYD GAMING CORP			9,594.000	287,244.36
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.08
BP FLY CORP			2,067.000	16.74
BP MIDSTREAM PARTNERS LP			93,218.000	1,455,132.98
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			13,989.000	161,737.33
BRADY CORP			6,898.000	394,979.48
BRAEMAR HOTELS & RESORTS INC			12,609.000	112,598.37
BRANDYWINE REALTY TRUST			46,884.000	738,423.00
BRICKELL BIOTECH INC			51.000	76.50
BRIDGE BANCORP INC			3,369.000	112,962.57
BRIDGFORD FOODS CORP			3,162.000	77,152.80
BRIGGS & STRATTON CORP			6,078.000	40,479.48
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			5,641.000	511,525.88
BRISTOL-MYERS SQUIBB CO			263,087.000	16,887,554.53
BRISTOL-MYERS SQUIBB CO RTS			53,038.000	159,644.38
BRITISH LAND CO PLC/THE			14,456.000	122,333.95
BRIXMOR PROPERTY GROUP INC			16,561.000	357,883.21
BROADCOM INC			40,273.000	12,727,073.46
BROADRIDGE FINANCIAL SOLUTIONS			18,885.000	2,333,052.90
BROOKDALE SENIOR LIVING INC			23,700.000	172,299.00
BROOKFIELD ASSET MANAGEMENT IN			292,375.000	16,899,275.00
BROOKFIELD PROPERTY REIT INC			34,923.000	644,154.74
BROOKFIELD RENEWABLE PARTNERS			6,456.000	300,209.60
BROOKLINE BANCORP INC			13,721.000	225,847.66
BROOKS AUTOMATION INC			9,210.000	386,451.60
BROWN-FORMAN CORP			40,108.000	2,711,300.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRT APARTMENTS CORP			4,716.000	80,030.52
BRYN MAWR BANK CORP			2,385.000	98,357.40
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,954.34
BUCKLE INC/THE			4,686.000	126,709.44
BUDWEISER BREWING CO APAC LTD HK/01876			891,900.000	3,010,468.70
BUILDERS FIRSTSOURCE INC			10,721.000	272,420.61
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			31,500.000	1,812,825.00
BURBERRY GROUP PLC			368,450.000	10,762,696.23
BURLINGTON STORES INC			2,574.000	586,949.22
BUTLER INTERNATIONAL INC			4,024.000	22.13
CABOT CORP			579.000	27,514.08
CABOT MICROELECTRONICS CORP			399.000	57,583.68
CABOT OIL & GAS CORP			81,470.000	1,418,392.70
CACHE INC			3,062.000	12.86
CADENCE BANCORP			2,790.000	50,582.70
CADENCE DESIGN SYSTEMS INC			51,053.000	3,541,036.08
CADIZ INC			226.000	2,490.52
CAE INC			1,059,370.000	28,086,478.20
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	47,788.02
CAL DIVE INTERNATIONAL INC			9,001.000	4.50
CAL-MAINE FOODS INC			3,800.000	162,450.00
CALAMP CORP			8,252.000	79,054.16
CALAVO GROWERS INC			19,464.000	1,763,243.76
CALERES INC			10,694.000	253,982.50
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	43,756.20
CALIFORNIA RESOURCES CORP			3,200.000	28,896.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	349,370.56
CALITHERA BIOSCIENCES INC			400.000	2,284.00
CALIX INC			4,007.000	32,056.00
CALLAWAY GOLF CO			11,538.000	244,605.60
CALLON PETROLEUM CO			10,262.000	49,565.46
CALMARE THERAPEUTICS INC			1,369.000	191.66
CAMBEX CORP			5,237.000	7.86
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,924.000	134,679.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMPBELL SOUP CO			12,692.000	627,238.64
CANADA GOOSE HOLDINGS INC			278,540.000	10,094,289.60
CANADIAN SOLAR INC			4,041.000	89,306.10
CANADIAN SOLAR INFRASTRUCTURE			462.000	507,169.07
CANADIAN TIRE CORP LTD CL A			77,800.000	8,384,461.15
CANNAE HOLDINGS INC			7,791.000	289,747.29
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	374,422.90
CANTERBURY PARK HOLDING CORP			686.000	8,506.40
CAPITAL CITY BANK GROUP INC			1,515.000	46,207.50
CAPITAL ONE FINANCIAL CORP			41,008.000	4,220,133.28
CAPITAL SENIOR LIVING CORP			6,455.000	19,945.95
CAPITEC BANK HOLDINGS LTD			23,890.000	2,470,714.77
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	239,149.14
CAPRI HOLDINGS LTD			11,393.000	434,642.95
CAPRICOR THERAPEUTICS INC			5.000	6.40
CAPSTEAD MORTGAGE CORP			13,611.000	107,799.12
CAPSTONE TURBINE CORP			103.000	315.18
CARA THERAPEUTICS INC			3,178.000	51,197.58
CARBO CERAMICS INC			9,118.000	2,143.64
CARDINAL HEALTH INC			21,975.000	1,111,495.50
CARDIOVASCULAR SYSTEMS INC			6,382.000	310,101.38
CARDTRONICS PLC			6,307.000	281,607.55
CARE.COM INC			3,200.000	48,096.00
CAREDX INC			85,591.000	1,846,197.87
CAREER EDUCATION CORP			4,254.000	78,231.06
CARETRUST REIT INC			11,579.000	238,874.77
CARGURUS INC			8,600.000	302,548.00
CARLSBERG A/S			55,411.000	8,272,112.34
CARMAX INC			12,354.000	1,083,075.18
CARNIVAL CORP			58,564.000	2,976,808.12
CAROLINA FINANCIAL CORP			328.000	14,179.44
CARPENTER TECHNOLOGY CORP			6,038.000	300,571.64
CARRIAGE SERVICES INC			4,249.000	108,774.40
CASELLA WASTE SYSTEMS INC			3,777.000	173,855.31
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	1,381.23
CASS INFORMATION SYSTEMS INC			2,740.000	158,207.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASSAVA SCIENCES INC			682.000	3,546.40
CASTLE BIOSCIENCES INC			3,321.000	114,142.77
CASTROL INDIA LTD			469,170.000	849,891.50
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			11,740.000	79,949.40
CATASYS INC			7,799.000	127,201.69
CATCHER TECHNOLOGY CO LTD GDR			106,400.000	4,043,200.00
CATCHMARK TIMBER TRUST INC			5,646.000	64,759.62
CATERPILLAR INC			67,732.000	10,002,661.76
CATHAY GENERAL BANCORP			9,366.000	356,376.30
CATO CORP/THE			5,153.000	89,662.20
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,156.000	225,859.28
CBIZ INC			14,791.000	398,765.36
CBL & ASSOCIATES PROPERTIES IN			62,992.000	66,141.60
CBOE GLOBAL MARKETS INC			8,329.000	999,480.00
CBRE GROUP INC			44,368.000	2,719,314.72
CCUR HOLDINGS INC			1,052.000	4,576.20
CDK GLOBAL INC			135,050.000	7,384,534.00
CDW CORP/DE			24,592.000	3,512,721.28
CECO ENVIRONMENTAL CORP			1,233.000	9,444.78
CEDAR REALTY TRUST INC			24,036.000	70,906.20
CEL-SCI CORP			27.000	247.05
CELADON GROUP INC			3,024.000	43.85
CELANESE CORP			15,905.000	1,958,223.60
CELCUITY INC			700.000	7,448.00
CELLDEX THERAPEUTICS INC			136.000	303.28
CELLNEX TELECOM SA			430,453.000	18,539,750.61
CELLULAR BIOMEDICINE GROUP INC			6,469.000	104,668.42
CENTENE CORP			42,107.000	2,647,267.09
CENTERPOINT ENERGY INC			122,416.000	3,338,284.32
CENTERSTATE BANK CORP			10,078.000	251,748.44
CENTRAL GARDEN & PET CO			6,318.000	190,120.32
CENTRAL PACIFIC FINANCIAL CORP			2,886.000	85,367.88
CENTRIC BRANDS INC			39.000	84.63
CENTRUS ENERGY CORP			396.000	2,724.48
CENTURIA INDUSTRIAL REIT			505,775.000	1,187,485.35
CENTURIA METROPOLITAN REIT			404,393.000	824,377.37
CENTURY ALUMINUM CO			5,101.000	38,334.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTURY BANCORP INC/MA			794.000	71,428.24
CENTURY CASINOS INC			269.000	2,130.48
CENTURY COMMUNITIES INC			2,324.000	63,561.40
CENTURYLINK INC			111,192.000	1,468,846.32
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERNER CORP			31,447.000	2,307,895.33
CERUS CORP			14,261.000	60,181.42
CEVA INC			2,313.000	62,358.48
CEZ AS			168,779.000	3,798,180.69
CF INDUSTRIES HOLDINGS INC			16,336.000	779,880.64
CH ROBINSON WORLDWIDE INC			18,913.000	1,478,996.60
CHALEASE HOLDING CO LTD			361,000.000	1,661,874.08
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	260.40
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,475.38
CHARLES SCHWAB CORP/THE			85,897.000	4,085,261.32
CHART INDUSTRIES INC			5,841.000	394,209.09
CHARTER COMMUNICATIONS INC			27,104.000	13,147,608.32
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER HALL LONG WALE REIT			140,536.000	520,745.26
CHARTER HALL SOCIAL INFRASTRUC			182,933.000	416,640.52
CHASE CORP			1,423.000	168,597.04
CHATHAM LODGING TRUST			5,847.000	107,233.98
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			25,664.000	2,847,677.44
CHEESECAKE FACTORY INC/THE			6,954.000	270,232.44
CHEGG INC			11,800.000	447,338.00
CHEMBIO DIAGNOSTICS INC			2,000.000	9,120.00
CHEMOCENTRYX INC			8,700.000	344,085.00
CHENIERE ENERGY INC			81,748.000	4,992,350.36
CHENIERE ENERGY PARTNERS LP			20,549.000	818,055.69
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	13,417.51
CHESAPEAKE UTILITIES CORP			2,906.000	278,481.98
CHESTER BANCORP INC			84.000	1,428.00
CHEVRON CORP			157,856.000	19,023,226.56
CHIASMA INC			7,800.000	38,688.00
CHICAGO RIVET & MACHINE CO			213.000	5,494.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHICO'S FAS INC			17,290.000	65,874.90	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			4,175.000	261,021.00	
CHIMERIX INC			2,364.000	4,798.92	
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	523,710.00	
CHINA CGAME INC			1,663.000	3.33	
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	5,678,687.86	
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	4,100,119.36	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			5,174,000.000	7,450,432.52	
CHINA MOBILE LTD HK/00941			460,000.000	3,866,885.71	
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	9,362,622.26	
CHINA RESOURCES POWER HOLDINGS HK/00836			4,682,000.000	6,573,715.97	
CHINA SHENHUA ENERGY CO LTD HK/01088			1,498,000.000	3,129,885.27	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	8,533,578.91	
CHIPOTLE MEXICAN GRILL INC			4,388.000	3,673,238.68	
CHRISTOPHER & BANKS CORP			3,462.000	2,215.34	
CHUBB LTD			48,030.000	7,476,349.80	
CHURCH & DWIGHT CO INC			36,991.000	2,601,946.94	
CHURCHILL DOWNS INC			5,841.000	801,385.20	
CHUY'S HOLDINGS INC			1,814.000	47,018.88	
CIBL INC			22.000	0.00	
CIBUS NORDIC REAL ESTATE AB			44,969.000	698,958.93	
CIE FINANCIERE RICHEMONT SA ADR			880,438.000	6,880,622.97	
CIGNA CORP			28,056.000	5,737,171.44	
CIM COMMERCIAL TRUST CORP			4,563.000	66,163.50	
CIMAREX ENERGY CO			8,389.000	440,338.61	
CIMPRESS PLC			2,526.000	317,695.02	
CINCINNATI BELL INC			5,402.000	56,558.94	
CINCINNATI FINANCIAL CORP			31,811.000	3,344,926.65	
CINTAS CORP			13,236.000	3,561,542.88	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	16.49	
CIRCOR INTERNATIONAL INC			2,027.000	93,728.48	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			9,019.000	743,255.79	
CISCO SYSTEMS INC			348,660.000	16,721,733.60	
CITI TRENDS INC			3,099.000	71,648.88	
CITIGROUP INC			220,859.000	17,644,425.51	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITIZENS & NORTHERN CORP			568.000	16,046.00	
CITIZENS COMMUNITY BANCORP INC			106.000	1,295.32	
CITIZENS FINANCIAL GROUP INC			60,979.000	2,476,357.19	
CITIZENS INC/TX			3,931.000	26,534.25	
CITRIX SYSTEMS INC			18,713.000	2,075,271.70	
CITY BANK/LYNNWOOD WA			1,072.000	2.57	
CITY HOLDING CO			2,230.000	182,748.50	
CITY OFFICE REIT INC			70,501.000	953,173.52	
CIVEO CORP			6,356.000	8,199.24	
CLARUS CORP			1,902.000	25,791.12	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			10,244.000	23,970.96	
CLEARFIELD INC			2,788.000	38,864.72	
CLEARSIDE BIOMEDICAL INC			2,766.000	8,021.40	
CLEARSTORY SYSTEMS INC			219.000	0.02	
CLEARWATER PAPER CORP			2,723.000	58,163.28	
CLEARWAY ENERGY INC			4,690.000	91,619.15	
CLEVELAND BIOLABS INC			52.000	31.30	
CLICKS GROUP LTD			146,485.000	2,687,924.05	
CLIPPER REALTY INC			7,091.000	75,164.60	
CLOROX CO/THE			21,427.000	3,289,901.58	
CLOUD PEAK ENERGY INC			6,172.000	0.00	
CLOUDERA INC			2,292.000	26,655.96	
CLOVIS ONCOLOGY INC			2,130.000	22,205.26	
CLST HOLDINGS INC			3,920.000	24.30	
CME GROUP INC			48,722.000	9,779,479.84	
CMS ENERGY CORP			84,471.000	5,308,157.64	
CMTSU LIQUIDATION INC			7,875.000	5.51	
CNB FINANCIAL CORP/PA			2,053.000	67,092.04	
CNO FINANCIAL GROUP INC			36,144.000	655,290.72	
CNX RESOURCES CORP			7,700.000	68,145.00	
COCA-COLA CO/THE			320,408.000	17,734,582.80	
COCA-COLA CONSOLIDATED INC			1,246.000	353,926.30	
COCA-COLA EUROPEAN PARTNERS PL			188,542.000	9,449,654.34	
COCHLEAR LTD			84,000.000	13,269,812.09	
CODEXIS INC			892.000	14,263.08	
CODORUS VALLEY BANCORP INC			1,996.000	45,967.88	
COEUR MINING INC			16,325.000	131,906.00	
COFINIMMO SA			257.000	37,791.21	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COGENT COMMUNICATIONS HOLDINGS			4,837.000	318,322.97
COGNA EDUCACAO			4,900,000.000	13,922,738.46
COGNIZANT TECHNOLOGY SOLUTIONS			204,694.000	12,695,121.88
COHEN & CO INC			33.000	130.35
COHEN & STEERS INC			3,840.000	240,998.40
COHERUS BIOSCIENCES INC			3,717.000	66,924.59
COHU INC			4,415.000	100,882.75
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			80,678.000	5,553,873.52
COLLECTORS UNIVERSE INC			2,907.000	67,006.35
COLLEGIUM PHARMACEUTICAL INC			1,500.000	30,870.00
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	329,263.71
COLUMBIA PROPERTY TRUST INC			15,100.000	315,741.00
COLUMBUS MCKINNON CORP/NY			3,054.000	122,251.62
COMCAST CORP			700,503.000	31,501,619.91
COMDIAL CORP			222.000	0.44
COMERICA INC			21,641.000	1,552,741.75
COMFORT SYSTEMS USA INC			5,219.000	260,167.15
COMINAR REIT TRUST UNIT			53,292.000	581,927.68
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,827,371.06
COMMERCIAL METALS CO			16,601.000	369,704.27
COMMUNICATIONS SYSTEMS INC			1,795.000	11,075.15
COMMUNITY BANK SYSTEM INC			6,720.000	476,716.80
COMMUNITY HEALTH SYSTEMS INC			14,028.000	40,681.20
COMMUNITY HEALTHCARE TRUST INC			1,445.000	61,932.70
COMMUNITY TRUST BANCORP INC			3,945.000	183,994.80
COMMUNITY WEST BANCSHARES			895.000	9,934.50
COMMVAULT SYSTEMS INC			5,582.000	249,180.48
COMPAL ELECTRONICS INC GDR			603,000.000	1,895,892.30
COMPASS MINERALS INTERNATIONAL			3,760.000	229,209.60
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	103,778.40
COMPUTER SERVICES INC			3,464.000	152,623.84
COMPUTER TASK GROUP INC			5,316.000	27,536.88
COMPX INTERNATIONAL INC			1,012.000	14,765.08
COMSCORE INC			14,460.000	71,432.40
COMSTOCK RESOURCES INC			1,054.000	8,674.42
COMTECH TELECOMMUNICATIONS COR			3,491.000	123,895.59
COMTREX SYSTEMS CORP NESCREW CONTRA			367.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONAGRA BRANDS INC			97,127.000	3,325,628.48
CONCERT PHARMACEUTICALS INC			7,514.000	69,316.66
CONCHO RESOURCES INC			30,087.000	2,634,718.59
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			3,125.000	349,468.75
CONN'S INC			1,694.000	20,988.66
CONNECTONE BANCORP INC			873.000	22,453.56
CONOCOPHILLIPS			105,427.000	6,855,917.81
CONRAD INDUSTRIES INC			1,998.000	22,657.32
CONSOL ENERGY INC			3,024.000	43,878.24
CONSOLIDATED COMMUNICATIONS HO			11,656.000	45,225.28
CONSOLIDATED EDISON INC			55,624.000	5,032,303.28
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	129,585.00
CONSOLIDATED-TOMOKA LAND CO			2,568.000	154,901.76
CONSTELLATION BRANDS INC			38,752.000	7,353,192.00
CONSTELLATION PHARMACEUTICALS			4,909.000	231,262.99
CONSUMER PORTFOLIO SERVICES IN			3,851.000	12,977.87
CONTACT ENERGY LTD			209,336.000	1,006,959.44
CONTANGO OIL & GAS CO			7,906.000	29,015.02
CONTINENTAL BUILDING PRODUCTS			2,419.000	88,124.17
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	5,632.50
COOPER COS INC/THE			12,576.000	4,040,543.04
COOPER TIRE & RUBBER CO			10,344.000	297,390.00
COOPER-STANDARD HOLDINGS INC			1,846.000	61,213.36
COPA HOLDINGS SA			18,100.000	1,956,248.00
COPART INC			24,886.000	2,263,132.84
CORCEPT THERAPEUTICS INC			12,102.000	146,434.20
CORE LABORATORIES NV			4,300.000	161,981.00
CORE-MARK HOLDING CO INC			6,060.000	164,771.40
CORECIVIC INC			11,993.000	208,438.34
COREPOINT LODGING INC			12,260.000	130,936.80
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORMEDIX INC			8,600.000	62,608.00
CORNERSTONE BUILDING BRANDS IN			692.000	5,888.92
CORNERSTONE ONDEMAND INC			6,540.000	382,917.00
CORNING INC			99,796.000	2,905,061.56
CORP INMOBILIARIA VESTA SAB DE			428,483.000	774,191.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CORPORATE OFFICE PROPERTIES TR			10,411.000	305,875.18	
CORTEVA INC			56,229.000	1,662,129.24	
CORTEXIME INC			3,033.000	170,272.62	
CORUS BANKSHARES INC			10,586.000	190.55	
CORVEL CORP			5,803.000	506,950.08	
COSAN LTD			22,500.000	513,900.00	
COSCO SHIPPING PORTS LTD			73,558.000	60,229.99	
COSTAR GROUP INC			5,749.000	3,439,626.70	
COSTCO WHOLESALE CORP			40,078.000	11,779,725.76	
COTY INC			22,207.000	249,828.75	
COUNTY BANCORP INC			554.000	14,199.02	
COUSINS PROPERTIES INC			12.999	535.56	
COVANTA HOLDING CORP			76,920.000	1,141,492.80	
COVENANT TRANSPORTATION GROUP			1,866.000	24,118.06	
COVETRUS INC			11,401.200	150,495.84	
COVIVIO			8,901.000	1,011,126.90	
COWEN INC			371.000	5,843.25	
CPI AEROSTRUCTURES INC			1,047.000	7,046.31	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			3,735.000	203,445.45	
CRACKER BARREL OLD COUNTRY STO			3,617.000	556,077.58	
CRAFT BREW ALLIANCE INC			1,907.000	31,465.50	
CRAWFORD & CO			6,711.000	68,116.65	
CRAZY WOMAN CREEK BANCORP INC			437.000	7,997.10	
CREDICORP LTD			9,420.000	2,007,684.60	
CREDIT SUISSE GROUP AG			409,000.000	5,535,131.93	
CREXENDO INC			1,395.000	6,068.25	
CRH PLC			271,233.000	10,860,054.05	
CRINETICS PHARMACEUTICALS INC			3,755.000	94,212.95	
CROCS INC			9,190.000	384,969.10	
CROSS COUNTRY HEALTHCARE INC			11,595.000	134,733.90	
CROSSROADS SYSTEMS INC			77.000	870.10	
CROWDSTRIKE HOLDINGS INC			15,308.000	763,409.96	
CROWN CASTLE INTERNATIONAL COR			31,237.000	4,440,339.55	
CROWN CRAFTS INC			3,403.000	20,928.45	
CRYOLIFE INC			48,413.000	1,311,508.17	
CRYOPORT INC			49,355.000	810,902.65	
CSG SYSTEMS INTERNATIONAL INC			4,908.000	254,136.24	
CSL LTD			177,920.000	34,488,989.94	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CSP INC			821.000	10,714.05	
CSS INDUSTRIES INC			2,060.000	9,084.60	
CSX CORP			65,903.000	4,768,741.08	
CT REIT UNIT			50,898.000	633,502.00	
CTI INDUSTRIES CORP			179.000	150.82	
CTS CORP			4,394.000	131,863.94	
CUBIC CORP			76,509.000	4,863,677.13	
CULP INC			4,138.000	56,359.56	
CUMMINS INC			22,375.000	4,004,230.00	
CUMULUS CLASS A			8,884.000	156,091.88	
CURIS INC			1,868.000	3,175.60	
CUSTOMERS BANCORP INC			1,410.000	33,572.10	
CUTERA INC			7,301.000	261,448.81	
CV HOLDINGS INC/UNITED STATES			5,499.000	32.44	
CVB FINANCIAL CORP			13,874.000	299,400.92	
CVC BRASIL OPERADORA E AGENCIA			196,080.000	2,134,960.11	
CVR ENERGY INC			2,915.000	117,853.45	
CVS HEALTH CORP			97,744.000	7,261,401.76	
CYBERAGENT INC			330,000.000	11,584,540.64	
CYBERARK SOFTWARE LTD			100,000.000	11,658,000.00	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,596.000	29,334.48	
CYCLERION THERAPEUTICS INC			6,488.000	17,647.36	
CYTOKINETICS INC			8,939.000	94,842.79	
CYTOSORBENTS CORP			1,800.000	6,912.00	
DAILY JOURNAL CORP			227.000	65,925.34	
DAIMLER AG			131,700.000	7,298,527.56	
DAIWA HOUSE INDUSTRY CO LTD			44,300.000	1,381,890.91	
DAKTRONICS INC			6,647.000	40,480.23	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			20,490.000	372,918.00	
DANAHER CORP			60,378.000	9,266,815.44	
DARDEN RESTAURANTS INC			28,466.000	3,103,078.66	
DARLING INGREDIENTS INC			15,647.000	439,367.76	
DASAN ZHONG SOLUTIONS INC			257.000	2,277.02	
DASSAULT SYSTEMES SE			64,480.000	10,607,113.14	
DATA I/O CORP			3,451.000	14,459.69	
DATATEC SYS INC COM			25,900.000	108.78	
DATATRAK INTERNATIONAL INC			59.000	324.50	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	183,456.39
DAVITA INC			6,738.000	505,552.14
DAWSON GEOPHYSICAL CO			11,979.000	28,749.60
DAXOR CORP			1,616.000	15,190.40
DB INSURANCE CO LTD			112,070.000	5,068,320.30
DBS GROUP HOLDINGS LTD			585,900.000	11,276,608.79
DCP MIDSTREAM LP			54,467.000	1,333,896.83
DEAN FOODS CO			13,666.000	819.96
DECIPHERA PHARMACEUTICALS INC			1,588.000	98,837.12
DECKERS OUTDOOR CORP			4,425.000	747,205.50
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			23,657.000	4,098,811.82
DELEK US HOLDINGS INC			12,123.000	406,484.19
DELIA*S INC			3,437.000	0.00
DELPHAX TECHNOLOGIES INC			7,074.000	24.05
DELTA AIR LINES INC			77,145.000	4,511,439.60
DELTA APPAREL INC			3,232.000	100,515.20
DELTAGEN INC			13,680.000	0.14
DELUXE CORP			6,484.000	323,681.28
DENBURY RESOURCES INC			34,044.000	48,002.04
DENNY'S CORP			9,259.000	184,068.92
DENTSPLY SIRONA INC			43,184.000	2,443,782.56
DES SURGICAL ESCROW			149.000	0.00
DESIGNER BRANDS INC			8,871.000	139,629.54
DESTINATION MATERNITY CORP			3,060.000	106.79
DESTINATION XL GROUP INC			4,460.000	5,708.80
DEUTSCHE BOERSE AG			67,000.000	10,540,331.13
DEVON ENERGY CORP			67,100.000	1,742,587.00
DHI GROUP INC			15,785.000	47,512.85
DHT HOLDINGS INC			1,036.000	8,578.08
DIADEXUS INC			148.000	0.22
DIAGEO PLC			296,926.000	12,589,253.76
DIAMOND HILL INVESTMENT GROUP			820.000	115,177.20
DIAMOND OFFSHORE DRILLING INC			7,466.000	53,680.54
DIAMONDBACK ENERGY INC			12,107.000	1,124,256.02
DIAMONDROCK HOSPITALITY CO			26,578.000	294,484.24
DIC ASSET AG			5,509.000	98,323.25
DICERNA PHARMACEUTICALS INC			7,598.000	167,383.94
DIEBOLD NIXDORF INC			7,882.000	83,233.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGI INTERNATIONAL INC			7,626.000	135,132.72
DIGIMARC CORP			3,347.000	112,325.32
DIGITAL GARAGE INC			112,600.000	4,750,595.64
DIGITAL INFO SECURITY CO			18.000	0.36
DIGITAL REALTY TRUST INC			15,682.000	1,877,762.68
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	138,215.88
DIME COMMUNITY BANCSHARES INC			5,665.000	118,341.85
DINE BRANDS GLOBAL INC			2,307.000	192,680.64
DIODES INC			4,128.000	232,695.36
DIPLOMAT PHARMACY INC			4,370.000	17,480.00
DISCOVER FINANCIAL SERVICES			23,552.000	1,997,680.64
DISCOVERY INC			440,402.000	13,454,591.48
DISH NETWORK CORP			19,158.000	679,534.26
DITECH HLDG CORP WT EXP SER A			453.000	0.00
DIVERSICARE HEALTHCARE SERVICE			1,976.000	4,347.20
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,371.000	1,562.94
DMC GLOBAL INC			1,649.000	74,106.06
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			28,328.000	4,418,601.44
DOLLAR TREE INC			26,964.000	2,535,964.20
DOMINION ENERGY INC			151,947.000	12,584,250.54
DOMINO'S PIZZA INC			1,651.000	485,030.78
DOMMO ENERGIA SA ADR			719.000	5,453.62
DOMO INC			36,569.000	794,278.68
DOMTAR CORP			9,147.000	349,781.28
DONEGAL GROUP INC			6,549.000	93,024.68
DONGFENG MOTOR GROUP CO LTD HK/00489			4,432,000.000	4,169,326.74
DONNELLEY FINANCIAL SOLUTIONS			460.000	4,816.20
DORIAN LPG LTD			545.000	8,436.60
DORMAN PRODUCTS INC			6,576.000	497,934.72
DOUGLAS DYNAMICS INC			1,629.000	89,595.00
DOVA PHARMACEUTICALS INC			700.000	0.00
DOVER CORP			30,177.000	3,478,201.02
DOVER MOTORSPORTS INC			5,962.000	11,089.32
DOW INC			74,565.000	4,080,942.45
DR HORTON INC			79,536.000	4,195,524.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DREAM INDUSTRIAL REIT UNIT			229,598.000	2,326,522.24	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,491.000	210,672.81	
DRIVE SHACK INC			4,615.000	16,890.90	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,555.000	40,215.70	
DSV PANALPINA A/S			95,000.000	10,957,037.71	
DTE ENERGY CO			34,665.000	4,501,943.55	
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94	
DUCOMMUN INC			2,048.000	103,485.44	
DUKE ENERGY CORP			125,361.000	11,434,176.81	
DUKE REALTY CORP			81,071.000	2,810,731.57	
DULUTH HOLDINGS INC			1,699.000	17,890.47	
DUPONT DE NEMOURS INC			68,968.000	4,427,745.60	
DURECT CORP			7,621.000	28,959.80	
DXC TECHNOLOGY CO			50,220.000	1,887,769.80	
DYADIC INTERNATIONAL INC			10,539.000	54,592.02	
DYCOM INDUSTRIES INC			4,694.000	221,322.10	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNAVAX TECHNOLOGIES CORP			14,177.000	81,092.44	
DYNEX CAPITAL INC			2,806.000	47,533.64	
E*TRADE FINANCIAL CORP			16,973.000	770,065.01	
E.ON SE			107,249.000	1,146,565.81	
EACO CORP			16.000	350.40	
EAGLE BANCORP INC			3,446.000	167,578.98	
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.46	
EAGLE PHARMACEUTICALS INC/DE			1,808.000	108,624.64	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			5,369.000	33,985.77	
EASTERLY GOVERNMENT PROPERTIES			8,380.000	198,857.40	
EASTERN CO/THE			749.000	22,866.97	
EASTGROUP PROPERTIES INC			4,449.000	590,248.83	
EASTMAN CHEMICAL CO			27,524.000	2,181,552.24	
EASTMAN KODAK CO			4,573.000	21,264.45	
EATON CORP PLC			48,606.000	4,603,960.32	
EBAY INC			110,611.000	3,994,163.21	
EBIX INC			4,519.000	150,979.79	
EBT INTL INC COM NEW			69.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ECOLAB INC			25,272.000	4,877,243.28
EDCI HOLDINGS INC			1,189.000	273.47
EDISON INTERNATIONAL			60,815.000	4,586,059.15
EDP - ENERGIAS DE PORTUGAL SA			397,068.000	1,722,218.92
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,652.000	10,209.36
EDWARDS LIFESCIENCES CORP			20,659.000	4,819,538.11
EGAIN CORP			1,590.000	12,592.80
EHEALTH INC			29,134.000	2,799,194.72
EIGER BIOPHARMACEUTICALS INC			6,661.000	99,248.90
EL PASO ELECTRIC CO			7,865.000	533,954.85
ELANCO ANIMAL HEALTH INC			29,038.000	855,169.10
ELDORADO RESORTS INC			8,443.000	503,540.52
ELECTRO-SENSORS INC			212.000	769.56
ELECTROMED INC			2,900.000	25,085.00
ELECTRONIC ARTS INC			44,523.000	4,786,667.73
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	64.82
ELI LILLY & CO			73,607.000	9,674,168.01
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	24,987.55
EMAGIN CORP			5,889.000	2,032.89
EMAK WORLDWIDE INC			1,137.000	11.37
EMCOR GROUP INC			7,836.000	676,246.80
EMCORE CORP			1,144.000	3,477.76
EMERGENT BIOSOLUTIONS INC			7,496.000	404,409.20
EMERSON ELECTRIC CO			60,423.000	4,607,857.98
EMERSON RADIO CORP			4,687.000	3,843.34
EMISPHERE TECHNOLOGIES INC			6,412.000	48,090.00
EMPIRE STATE REALTY TRUST INC			17,888.000	249,716.48
EMPLOYERS HOLDINGS INC			5,558.000	232,046.50
ENAGAS SA			56,631.000	1,445,543.09
ENANTA PHARMACEUTICALS INC			3,085.000	190,591.30
ENBRIDGE INC			100,924.530	4,013,768.58
ENCORE CAPITAL GROUP INC			3,121.000	110,358.56
ENCORE WIRE CORP			3,917.000	224,835.80
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			60,444.000	1,614,113.20
ENDO INTERNATIONAL PLC			28,700.000	134,603.00
ENDOLOGIX INC			1,462.500	2,310.75
ENDURANCE INTERNATIONAL GROUP			7,984.000	37,524.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENEL CHILE SA ADR			106,087.000	503,913.25
ENEL SPA			1,958,401.000	15,546,413.83
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			6,300.000	316,386.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	45.71
ENERGY RECOVERY INC			5,828.000	57,056.12
ENERGY TRANSFER LP			1,354,935.000	17,383,816.05
ENERSYS			4,773.000	357,163.59
ENGIE SA			956,658.000	15,463,419.92
ENGLOBAL CORP			4,402.000	4,313.96
ENHERENT CORP			9,218.000	22.12
ENLINK MIDSTREAM LLC			305,623.000	1,873,468.99
ENNIS INC			3,710.000	80,321.50
ENOVA INTERNATIONAL INC			3,389.000	81,539.34
ENPRO INDUSTRIES INC			2,422.000	161,983.36
ENSIGN GROUP INC/THE			5,409.000	245,406.33
ENSTAR GROUP LTD			1,438.000	297,464.68
ENTERCOM COMMUNICATIONS CORP			6,842.000	31,746.88
ENERGY CORP			59,616.000	7,141,996.80
ENTERPRISE BANCORP INC/MA			515.000	17,443.05
ENTERPRISE FINANCIAL SERVICES			454.000	21,887.34
ENTERPRISE PRODUCTS PARTNERS L			898,051.000	25,289,116.16
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	20,048.24
ENVESTNET INC			6,091.000	424,116.33
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,476.09
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	10,727.77
ENZON PHARMACEUTICALS INC			10,765.000	2,217.59
EOG RESOURCES INC			56,123.000	4,700,862.48
EPAM SYSTEMS INC			21,160.000	4,489,305.60
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.07
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			9,164.000	225,434.40
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	474,215.54
EPR PROPERTIES			38,886.000	2,746,907.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQM MIDSTREAM PARTNERS LP			220,456.000	6,593,838.96
EQUIFAX INC			9,097.000	1,274,671.64
EQUIFIN INC			394.000	1.65
EQUINIX INC			6,407.000	3,739,765.90
EQUINOR ASA			455,655.000	9,100,344.00
EQUITY BANCSHARES INC			1,631.000	50,348.97
EQUITY RESIDENTIAL			41,828.000	3,384,721.76
ERA GROUP INC			6,737.000	68,515.29
ERBA DIAGNOSTICS INC			3,427.000	342.70
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	18,598.36
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,921.000	362,692.50
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPEY MANUFACTURING & ELECTRON			318.000	6,868.80
ESR CAYMAN LTD HK/01821			1,051,600.000	2,375,338.18
ESR-REIT			575,149.000	226,697.63
ESSENT GROUP LTD			8,884.000	461,879.16
ESSENTIAL PROPERTIES REALTY TR			8,809.000	218,551.29
ESSEX PROPERTY TRUST INC			14,897.000	4,481,911.42
ESTABLISHMENT LABS HOLDINGS IN			2,900.000	80,214.00
ESTEE LAUDER COS INC/THE			29,774.000	6,149,521.96
ETHAN ALLEN INTERIORS INC			3,900.000	74,334.00
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			6,700.000	0.00
EUTELSAT COMMUNICATIONS SA			37,223.000	605,433.02
EVANS & SUTHERLAND COMPUTER CO			3,651.000	2,482.68
EVANS BANCORP INC			400.000	16,040.00
EVERCEL INC			2,040.000	4,692.00
EVEREST RE GROUP LTD			11,289.000	3,125,246.76
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			67,937.000	4,422,019.33

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVERI HOLDINGS INC			12,114.000	162,691.02
EVERSOURCE ENERGY			48,210.000	4,101,224.70
EVERTEC INC			8,372.000	284,982.88
EVOLENT HEALTH INC			8,200.000	74,210.00
EVOLUS INC			3,899.000	47,450.83
EVOLUTION PETROLEUM CORP			10,186.000	55,717.42
EVOLVING SYSTEMS INC			7,263.000	6,492.40
EVONIK INDUSTRIES AG			222,200.000	6,786,704.59
EW SCRIPPS CO/THE			6,241.000	98,046.11
EXACT SCIENCES CORP			2,273.000	210,207.04
EXAGEN INC			65,196.000	1,655,978.40
EXANTAS CAPITAL CORP			3,084.000	36,422.04
EXELON CORP			136,861.000	6,239,492.99
EXLSERVICE HOLDINGS INC			3,985.000	276,798.10
EXP WORLD HOLDINGS INC			7,510.000	85,088.30
EXPEDIA GROUP INC			108,327.000	11,714,481.78
EXPEDITORS INTERNATIONAL OF WA			24,481.000	1,910,007.62
EXPERIAN PLC			355,000.000	12,001,705.10
EXPONENT INC			15,829.000	1,092,359.29
EXPRESS INC			11,146.000	54,281.02
EXTERRAN CORP			3,428.000	26,841.24
EXTRA SPACE STORAGE INC			9,731.000	1,027,788.22
EXTREME NETWORKS INC			11,183.000	82,418.71
EXXON MOBIL CORP			337,057.000	23,519,837.46
EZCORP INC			5,023.000	34,256.86
EZENIA! INC			5,456.000	67.11
F5 NETWORKS INC			18,083.000	2,525,290.95
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	286,852.16
FACEBOOK INC			240,611.000	49,385,407.75
FACTORY 2-U STORES INC			5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC			4,040.000	1,083,932.00
FALCON PRODS INC			7,000.000	10.50
FALCONSTOR SOFTWARE INC			70.360	201.23
FARMER BROTHERS CO			2,093.000	31,520.58
FARMLAND PARTNERS INC			9,829.000	66,640.62
FARO TECHNOLOGIES INC			2,251.000	113,337.85
FASTENAL CO			77,097.000	2,848,734.15
FATE THERAPEUTICS INC			7,654.000	149,788.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FBL FINANCIAL GROUP INC			3,696.000	217,805.28
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	116,983.50
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,454.000	1,474,473.42
FEDERAL SCREW WORKS			815.000	5,387.15
FEDERAL SIGNAL CORP			9,859.000	317,952.75
FEDERATED INVESTORS INC			11,600.000	378,044.00
FEDEX CORP			21,300.000	3,220,773.00
FEDNAT HOLDING CO			946.000	15,731.98
FERGUSON PLC			117,157.000	10,631,455.90
FERRO CORP			10,684.000	158,443.72
FERROGLOBE PLC			8,671.000	8,150.74
FEVERTREE DRINKS PLC			430,000.000	11,922,617.53
FFD FINANCIAL CORP			676.000	45,292.00
FIBERCORE INC			7,424.000	2.97
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			9,100.000	390,299.00
FIDELITY NATIONAL FINANCIAL IN			36,875.000	1,672,281.25
FIDELITY NATIONAL INFORMATION			105,861.000	14,724,206.49
FIESTA RESTAURANT GROUP INC			1,632.000	16,140.48
FIFTH THIRD BANCORP			130,032.000	3,997,183.68
FINANCIAL INSTITUTIONS INC			671.000	21,539.10
FINECOBANK BANCA FINECO SPA			860,000.000	10,319,591.50
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	386,802.00
FIRST ACCEPTANCE CORP			5,086.000	4,017.94
FIRST BANCORP INC/ME			1,965.000	59,401.95
FIRST BANCORP/PUERTO RICO			8,183.000	86,657.97
FIRST BANCORP/SOUTHERN PINES N			2,141.000	85,447.31
FIRST BUSEY CORP			1,240.000	34,100.00
FIRST BUSINESS FINANCIAL SERVI			1,068.000	28,120.44
FIRST COMMONWEALTH FINANCIAL C			13,748.000	199,483.48
FIRST COMMUNITY BANKSHARES INC			421.000	13,059.42
FIRST DEFIANCE FINANCIAL CORP			7,198.000	226,665.02
FIRST FINANCIAL BANCORP			14,115.000	359,085.60
FIRST FINANCIAL BANKSHARES INC			19,974.000	701,087.40
FIRST FINANCIAL CORP/IN			2,938.000	134,325.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST FOUNDATION INC			3,971.000	69,095.40
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	631,782.20
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	72,815.04
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,371.000	306,559.89
FIRST MIDWEST BANCORP INC/IL			12,438.000	286,820.28
FIRST NBC BANK HOLDING CO			1,118.000	19.06
FIRST OF LONG ISLAND CORP/THE			4,826.000	121,036.08
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			12,662.000	1,487,151.90
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	36,520.44
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			6,899.000	556,266.37
FIRSTENERGY CORP			133,123.000	6,469,777.80
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			58,121.000	6,720,531.23
FIVE PRIME THERAPEUTICS INC			6,599.000	30,289.41
FIVE STAR SENIOR LIVING INC			65.000	241.15
FIVE9 INC			6,900.000	452,502.00
FLAGSTAR BANCORP INC			2,087.000	79,827.75
FLANIGAN'S ENTERPRISES INC			102.000	2,246.04
FLEETCOR TECHNOLOGIES INC			6,521.000	1,876,222.12
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEX LTD			306,014.000	3,861,896.68
FLEXION THERAPEUTICS INC			4,173.000	86,381.10
FLEXSTEEL INDUSTRIES INC			1,453.000	28,943.76
FLIR SYSTEMS INC			10,080.000	524,865.60
FLOOR & DECOR HOLDINGS INC			5,300.000	269,293.00
FLOTEK INDUSTRIES INC			6,231.000	12,462.00
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			9,832.000	489,338.64
FLUIDIGM CORP			7,871.000	27,391.08
FLUSHING FINANCIAL CORP			3,552.000	76,740.97
FLYI INC COM			29,300.000	87.90
FMC CORP			9,738.000	972,047.16
FOAMEX INTL INC COM NEW			9,459.000	37.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FOMENTO ECONOMICO MEXICANO SAB ADR			14,830.000	1,401,583.30
FONAR CORP			6,152.000	121,132.88
FOOTBALL EQUITIES INC			5,500.000	0.01
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			418,142.000	3,888,720.60
FORD OTOMOTIV SANAYI AS			479,495.000	5,708,657.50
FORESTAR GROUP INC			4,098.000	85,443.30
FORMFACTOR INC			5,759.000	149,561.23
FORRESTER RESEARCH INC			2,560.000	106,752.00
FORTINET INC			23,027.000	2,458,362.52
FORTIVE CORP			43,149.000	3,296,152.11
FORTUNE BRANDS HOME & SECURITY			20,216.000	1,320,913.44
FORTUNE REAL ESTATE INVESTMENT HK/00778			667,483.000	778,693.05
FORUM ENERGY TECHNOLOGIES INC			6,770.000	11,373.60
FORWARD AIR CORP			3,546.000	248,042.70
FOSSIL GROUP INC			4,110.000	32,386.80
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,062.000	199,077.78
FOX CORP			68,310.000	2,524,078.37
FOX FACTORY HOLDING CORP			4,308.000	299,707.56
FRANCESCA'S HOLDINGS CORP			567.000	5,885.46
FRANK'S INTERNATIONAL NV			4,400.000	22,748.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	179,746.71
FRANKLIN ELECTRIC CO INC			5,874.000	336,697.68
FRANKLIN FINANCIAL NETWORK INC			2,943.000	101,033.19
FRANKLIN RESOURCES INC			47,064.000	1,222,722.72
FRANKLIN STREET PROPERTIES COR			9,484.000	81,183.04
FRASERS CENTREPOINT TRUST			542,916.000	1,134,565.85
FRASERS LOGISTICS & INDUSTRIAL			2,658,605.000	2,451,693.90
FRED'S INC			3,539.000	44.59
FREEDOM HOLDING CORP/NV			299.000	4,329.52
FREEMPORT-MCMORAN INC			191,526.000	2,512,821.12
FREIGHTCAR AMERICA INC			4,152.000	8,594.64
FREQUENCY ELECTRONICS INC			2,941.000	30,027.61
FRESH CHOICE INC			6,600.000	0.66
FRESH DEL MONTE PRODUCE INC			4,100.000	143,418.00
FRIEDMAN INDUSTRIES INC			2,475.000	14,899.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			5,939.000	73,287.26
FRONTIER COMMUNICATIONS CORP			10,473.000	9,316.78
FRONTIER FINANCIAL CORP			607.000	0.00
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	3.04
FRONTLINE LTD/BERMUDA			6,659.000	85,634.74
FRP HOLDINGS INC			3,126.000	155,706.06
FS KKR CAPITAL CORP			29,511.000	180,902.43
FTI CONSULTING INC			5,634.000	623,458.44
FUBON FINANCIAL HOLDING CO LTD			5,163,000.000	7,991,566.75
FUEL TECH INC			2,314.000	2,156.65
FUELCELL ENERGY INC			42.000	105.42
FULTON FINANCIAL CORP			21,544.000	375,511.92
FUQI INTERNATIONAL INC			2,793.000	0.00
FUSHENG PRECISION CO LTD			9,000.000	53,891.31
FUTUREFUEL CORP			6,586.000	81,600.54
G-III APPAREL GROUP LTD			4,686.000	156,981.00
G1 THERAPEUTICS INC			3,033.000	80,162.19
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	14,681.25
GALAGEN INC			100.000	0.00
GALMED PHARMACEUTICALS LTD			1,600.000	9,248.00
GAMCO INVESTORS INC			5,879.000	114,581.71
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GANNETT CO INC			9,558.000	60,980.04
GAP INC/THE			15,987.000	282,650.16
GARGOYLES INC			187.000	0.02
GARMIN LTD			10,855.000	1,059,013.80
GARTNER INC			14,800.000	2,280,680.00
GASLOG LTD			2,296.000	22,477.84
GATX CORP			5,521.000	457,414.85
GCI LIBERTY INC			156,231.000	11,068,966.35
GCP APPLIED TECHNOLOGIES INC			7,054.000	160,196.34
GDI PROPERTY GROUP			242,436.000	251,370.07
GENASYS INC			1,806.000	5,905.62
GENERAC HOLDINGS INC			8,857.000	890,925.63
GENERAL DATACOMM INDUSTRIES IN			1,255.000	25.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENERAL DYNAMICS CORP			17,607.000	3,104,994.45	
GENERAL ELECTRIC CO			656,168.000	7,322,834.88	
GENERAL MILLS INC			45,409.000	2,432,106.04	
GENERAL MOLY INC			5,187.000	1,179.01	
GENERAL MOTORS CO			128,014.000	4,685,312.40	
GENERAL STEEL HOLDINGS INC			1,145.000	93.89	
GENESCO INC			2,854.000	136,763.68	
GENESIS HEALTHCARE INC			2,781.000	4,560.84	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			3,643.000	28,160.39	
GENMAB A/S			34,120.000	7,593,327.33	
GENMARK DIAGNOSTICS INC			8,217.000	39,523.77	
GENTHERM INC			4,839.000	214,803.21	
GENTING MALAYSIA BHD			5,248,000.000	4,220,980.31	
GENUINE PARTS CO			26,592.000	2,824,868.16	
GENVEC CORP INC			66.000	78.54	
GENWORTH FINANCIAL INC			65,862.000	289,792.80	
GEO GROUP INC/THE			24,039.000	399,287.79	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	4.19	
GEOSPACE TECHNOLOGIES CORP			4,444.000	74,525.88	
GERMAN AMERICAN BANCORP INC			2,543.000	90,581.66	
GERON CORP			7,288.000	9,911.68	
GETTY REALTY CORP			4,369.000	143,609.03	
GIBRALTAR INDUSTRIES INC			4,028.000	203,172.32	
GIBSON ENERGY INC			47,030.000	964,355.27	
GIGA-TRONICS INC			104.000	452.40	
GILEAD SCIENCES INC			108,079.000	7,022,973.42	
GLACIER BANCORP INC			10,511.000	483,400.89	
GLADSTONE COMMERCIAL CORP			3,765.000	82,302.90	
GLASSBRIDGE ENTERPRISES INC			3.000	750.00	
GLAUKOS CORP			4,335.000	236,127.45	
GLAXOSMITHKLINE PLC			519,300.000	12,238,500.19	
GLOBAL INDEMNITY LTD			782.000	23,170.66	
GLOBAL MEDICAL REIT INC			5,503.000	72,804.69	
GLOBAL NET LEASE INC			10,260.000	208,072.80	
GLOBAL PAYMENTS INC			51,622.000	9,424,112.32	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.00	
GLOBALSTAR INC			48,178.000	24,989.93	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLOBALTRANS INVESTMENT PLC GDR			204,510.000	1,809,913.50
GLOBALWORTH REAL ESTATE INVEST			33,005.000	346,399.85
GLOBANT SA			16,600.000	1,760,430.00
GLOBE LIFE INC			21,921.000	2,307,185.25
GLOBUS MEDICAL INC			9,177.000	540,341.76
GLOWPOINT INC			154.000	214.06
GLYCOMIMETICS INC			3,960.000	20,948.40
GMS INC			2,144.000	58,059.52
GN STORE NORD A/S			300,000.000	14,118,972.53
GNC HOLDINGS INC			6,676.000	18,025.20
GODADDY INC			12,884.000	875,081.28
GOLAR LNG LTD			9,792.000	139,242.24
GOLD RESOURCE CORP			10,854.000	59,914.08
GOLDEN OCEAN GROUP LTD			483.000	2,806.23
GOLDFIELD CORP/THE			2,125.000	7,543.75
GOLDMAN SACHS BDC INC			2,250.000	47,880.00
GOLDMAN SACHS GROUP INC/THE			26,746.000	6,149,707.78
GOLUB CAPITAL BDC INC			2,729.000	50,363.70
GOOSEHEAD INSURANCE INC			72,419.000	3,070,565.60
GOPRO INC			11,776.000	51,107.84
GORMAN-RUPP CO/THE			5,780.000	216,750.00
GP STRATEGIES CORP			1,649.000	21,816.27
GRAHAM CORP			3,125.000	68,375.00
GRAN TIERRA ENERGY INC			36,229.000	46,735.41
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,675.000	157,027.25
GRAY TELEVISION INC			9,296.000	196,828.78
GREAT AMERICAN BANCORP INC			144.000	4,694.40
GREAT ELM CAPITAL GROUP INC			1,771.000	5,915.14
GREAT LAKES DREDGE & DOCK CORP			11,817.000	133,886.61
GREAT SOUTHERN BANCORP INC			1,964.000	124,360.48
GREAT WESTERN BANCORP INC			7,047.000	244,812.78
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,905.68
GREEN DOT CORP			5,630.000	131,179.00
GREEN PLAINS INC			4,829.000	74,511.47
GREENBRIER COS INC/THE			4,751.000	154,074.93
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	30,218.79

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREENTOWN SERVICE GROUP CO LTD HK/02869			2,186,000.000	2,387,491.99
GREIF INC			3,117.000	137,771.40
GRIFFIN INDUSTRIAL REALTY INC			2,201.000	87,049.55
GRIFFON CORP			8,877.000	180,469.41
GROUP 1 AUTOMOTIVE INC			2,472.000	247,200.00
GROWTHPOINT PROPERTIES AUSTRAL			43,384.000	126,561.65
GRUPO AEROPORTUARIO DEL PACIFI ADR			5,428.000	643,815.08
GRUPO AEROPORTUARIO DEL SUREST ADR			18,660.000	3,496,697.40
GRUPO FINANCIERO BANORTE SAB D			413,930.000	2,313,834.49
GSE SYSTEMS INC			2,430.000	4,009.50
GSV INC			770.000	4.47
GTT COMMUNICATIONS INC			3,667.000	41,620.45
GTX INC			397.000	0.00
GUE LIQ COS INC			4,670.000	18.68
GUESS? INC			8,487.000	189,939.06
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			1,859.000	9,425.13
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	24,071.45
H&E EQUIPMENT SERVICES INC			1,806.000	60,374.58
H&R BLOCK INC			14,670.000	344,451.60
HACKETT GROUP INC/THE			6,915.000	111,608.10
HAEMONETICS CORP			6,935.000	796,831.50
HAITIAN INTERNATIONAL HOLDINGS HK/01882			362,000.000	877,147.78
HALCON RES CORP WTS EXP 09/09/2020			5.000	0.00
HALLADOR ENERGY CO			2,337.000	6,940.89
HALLIBURTON CO			65,951.000	1,613,820.97
HALLMARK FINANCIAL SERVICES IN			105,235.000	1,848,978.95
HALOZYME THERAPEUTICS INC			14,296.000	253,468.08
HAMILTON BEACH BRANDS HOLDING			1,186.000	22,652.60
HAMILTON LANE INC			2,400.000	143,040.00
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANA FINANCIAL GROUP INC			76,160.000	2,430,112.03
HANCOCK WHITNEY CORP			9,566.000	419,756.08
HANESBRANDS INC			27,175.000	403,548.75
HANGER INC			5,167.000	142,660.87
HANMI FINANCIAL CORP			2,062.000	41,229.69
HANNON ARMSTRONG SUSTAINABLE I			7,541.000	242,669.38
HAPVIDA PARTICIPACOES E INVEST			117,290.000	1,863,134.47

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARBOR DIVERSIFIED INC			1,094.000	24.07
HARBOURTON CAPITAL GROUP INC			233.000	2.33
HARLEY-DAVIDSON INC			11,593.000	431,143.67
HARMONIC INC			8,186.000	63,850.80
HARSCO CORP			246,531.000	5,672,678.31
HARTE-HANKS INC			579.000	2,072.82
HARTFORD FINANCIAL SERVICES GR			75,695.000	4,599,985.15
HARVARD BIOSCIENCE INC			8,691.000	26,507.55
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HARVEY GULF 7/18 (US CITIZEN)			1,768.000	17,238.00
HASBRO INC			26,748.000	2,824,856.28
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	273.00
HAVERTY FURNITURE COS INC			2,272.000	45,803.52
HAWAIIAN HOLDINGS INC			6,678.000	195,598.62
HAWKINS INC			2,602.000	119,197.62
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	69,735.22
HB FULLER CO			7,883.000	406,526.31
HC2 HOLDINGS INC			306.000	664.02
HCA HEALTHCARE INC			26,956.000	3,984,366.36
HCL TECHNOLOGIES LTD			752,400.000	5,988,365.53
HDFC BANK LTD			263,490.000	4,695,913.80
HDFC BANK LTD ADR			375,820.000	23,815,713.40
HDFC LIFE INSURANCE CO LTD			419,780.000	3,681,844.89
HEALTH CATALYST INC			2,166.000	75,160.20
HEALTHCARE REALTY TRUST INC			15,051.000	502,251.87
HEALTHCARE SERVICES GROUP INC			9,783.000	237,922.56
HEALTHEQUITY INC			6,885.000	509,971.95
HEALTHPEAK PROPERTIES INC			88,601.000	3,054,076.47
HEALTHSTREAM INC			3,475.000	94,520.00
HEALTHWAREHOUSE.COM INC			409.000	65.44
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	248,116.35
HEARTLAND FINANCIAL USA INC			2,545.000	126,588.30
HECLA MINING CO			48,763.000	165,306.57
HEIDRICK & STRUGGLES INTERNATI			1,326.000	43,095.00
HELEN OF TROY LTD			4,036.000	725,632.44
HELICOS BIOSCIENCES CORP			297.000	0.89

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELIOS & MATHESON ANALYTICS IN			0.648	0.00
HELIOS TECHNOLOGIES INC			3,543.000	163,792.89
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	129,542.76
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			8,148.000	370,163.64
HEMACARE CORP			3,744.000	94,161.60
HENNESSY ADVISORS INC			2,183.000	22,004.64
HENRY SCHEIN INC			29,182.000	1,947,023.04
HERCULES CAPITAL INC			3,879.000	54,383.58
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	19,437.45
HERITAGE FINANCIAL CORP/WA			3,416.000	96,672.80
HERITAGE-CRYSTAL CLEAN INC			2,700.000	84,699.00
HERMAN MILLER INC			8,026.000	334,282.90
HERMITAGE OFFSHORE SERVICES LT			53.000	53.92
HERSHA HOSPITALITY TRUST			5,148.000	74,903.40
HERSHEY CO/THE			26,034.000	3,826,477.32
HERTZ GLOBAL HOLDINGS INC			8,462.000	133,276.50
HESKA CORP			2,777.000	266,425.38
HESS CORP			54,434.000	3,636,735.54
HEWLETT PACKARD ENTERPRISE CO			175,034.000	2,776,039.24
HEXAGON AB			308,617.000	17,308,306.72
HG HOLDINGS INC			2,904.000	1,597.20
HHGREGG INC			6,832.000	13.67
HIBBETT SPORTS INC			3,212.000	90,064.48
HIGHPOINT RESOURCES CORP			5,622.000	9,501.18
HIKMA PHARMACEUTICALS PLC			460,000.000	12,132,855.35
HILL INTERNATIONAL INC			4,065.000	12,845.40
HILLENBRAND INC			8,166.000	272,009.46
HILLTOP HOLDINGS INC			8,579.000	213,874.47
HILTON WORLDWIDE HOLDINGS INC			21,199.000	2,351,181.09
HINDUSTAN UNILEVER LTD			120,050.000	3,234,269.27
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	24,383.20
HISPANIC EXPRESS INC			200.000	50.00
HK ELECTRIC INVESTMENTS & HK E HK/02638			79,334.000	78,195.68
HKBN LTD HK/01310			168,540.000	282,493.45
HKN INC			44.000	319.00
HKT TRUST & HKT LTD HK/06823			384,387.000	541,668.07

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HMN FINANCIAL INC			1,231.000	25,863.31
HMS HOLDINGS CORP			10,934.000	323,646.40
HNI CORP			6,821.000	255,514.66
HOLLYFRONTIER CORP			21,093.000	1,069,626.03
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	129,097.47
HOLOGIC INC			59,742.000	3,119,129.82
HOLOGRAPHIC STORAGE LTD			43.000	10.75
HOME BANCORP INC			1,452.000	56,903.88
HOME BANCSHARES INC/AR			15,929.000	313,164.14
HOME DEPOT INC/THE			124,456.000	27,178,701.28
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	78,846.00
HOMOLOGY MEDICINES INC			3,300.000	68,310.00
HON HAI PRECISION INDUSTRY CO GDR			680,000.000	4,158,880.00
HONEYWELL INTERNATIONAL INC			60,633.000	10,732,041.00
HONG KONG EXCHANGES & CLEARING HK/00388			66,400.000	2,156,010.17
HOOKER FURNITURE CORP			1,759.000	45,188.71
HOOPER HOLMES INC			820.000	1.40
HOPE BANCORP INC			15,362.000	228,279.32
HORACE MANN EDUCATORS CORP			7,619.000	332,645.54
HORIZON BANCORP INC/IN			5,614.000	106,666.00
HORIZON THERAPEUTICS PLC			23,186.000	839,333.20
HORMEL FOODS CORP			67,698.000	3,053,856.78
HORNBECK OFFSHORE SERVICES INC			4,414.000	463.91
HOST HOTELS & RESORTS INC			111,241.000	2,063,520.55
HOSTESS BRANDS INC			812,932.000	11,820,031.28
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	95,125.00
HOULIHAN LOKEY INC			3,583.000	175,101.21
HOUSING DEVELOPMENT FINANCE CO			159,320.000	5,384,945.92
HOUSTON AMERICAN ENERGY CORP			3,012.000	439.75
HOUSTON WIRE & CABLE CO			678.000	2,989.98
HOVNIANIAN ENTERPRISES INC			236.000	4,925.32
HOYA CORP			100,300.000	9,644,674.14
HP INC			111,339.000	2,288,016.45
HUADIAN POWER INTERNATIONAL CO HK/01071			9,700,000.000	3,684,899.52
HUAZHU GROUP LTD ADR			55,760.000	2,234,303.20
HUDSON GLOBAL INC			59.000	705.05
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			11,991.000	4,394,941.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNT COS FINANCE TRUST INC			3,721.000	12,018.83
HUNTINGTON BANCSHARES INC/OH			77,593.000	1,170,102.44
HUNTINGTON INGALLS INDUSTRIES			7,712.000	1,934,786.56
HURCO COS INC			1,300.000	49,868.00
HURON CONSULTING GROUP INC			2,689.000	184,788.08
HUTTIG BUILDING PRODUCTS INC			1,900.000	2,926.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	36.31
HYPERDYNAMICS CORP			406.000	0.36
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,295.000	76,353.20
HYUNDAI MOTOR CO			36,303.000	3,782,705.71
IAC/INTERACTIVECORP			12,811.000	3,191,348.21
IBERDROLA SA			996,920.000	10,272,811.99
IBERIABANK CORP			5,415.000	405,204.45
ICAD INC			1,154.000	8,966.58
ICADE			11,402.000	1,242,118.20
ICF INTERNATIONAL INC			2,407.000	220,529.34
ICICI BANK LTD ADR			353,773.000	5,338,434.57
ICONIX BRAND GROUP INC			803.500	1,084.73
IDACORP INC			5.000	534.00
IDENTIV INC			369.000	2,081.16
IDERA PHARMACEUTICALS INC			1,277.000	2,324.14
IDEX CORP			11,096.000	1,908,512.00
IDEXX LABORATORIES INC			13,453.000	3,512,981.89
IDNA INC			2,887.000	0.00
IDT CORP			4,761.000	34,326.81
IEC ELECTRONICS CORP			71,155.000	646,798.95
IENTERTAINMENT NETWORK INC			831.000	9.97
IES HOLDINGS INC			254.000	6,517.64
IGB REAL ESTATE INVESTMENT TRU			1,379,232.000	637,268.91
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			68,703.000	5,176,771.05
II-VI INC			11,605.000	390,740.35
ILLINOIS TOOL WORKS INC			49,964.000	8,975,033.32
ILLUMINA INC			11,045.000	3,664,068.30
IMAGEWARE SYSTEMS INC			1,055.000	335.49
IMAGINON INC			667.000	0.00
IMAX CORP			7,843.000	160,232.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMEDIA BRANDS INC			342.000	1,364.58
IMMERSION CORP			2,637.000	19,592.91
IMMOBILIARE GRANDE DISTRIBUZION			18,356.000	127,748.58
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNIC INC			56.000	543.20
IMMUNOGEN INC			11,935.000	60,928.18
IMPAC MORTGAGE HOLDINGS INC			521.000	2,740.46
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			250,800.000	6,209,702.04
IMPINJ INC			2,557.000	66,124.02
INCOMNET INC			300.000	0.00
INCYTE CORP			13,432.000	1,172,882.24
INDEPENDENCE CONTRACT DRILLING			6,200.000	6,180.16
INDEPENDENCE HOLDING CO			2,543.000	107,009.44
INDEPENDENCE REALTY TRUST INC			24,101.000	339,342.08
INDEPENDENT BANK CORP			6,118.000	509,323.50
INDEPENDENT BANK CORP/MI			170.000	3,850.50
INDEPENDENT BANK GROUP INC			4,188.000	232,182.72
INDUSIND BANK LTD			116,700.000	2,468,780.78
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	2,105,290.18
INDUSTRIAL LOGISTICS PROPRTIE			3,725.000	83,514.50
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			540,000.000	12,310,906.50
INFINERA CORP			14,745.000	117,075.30
INFINITY ENERGY RESOURCES INC			204.000	15.91
INFINITY PHARMACEUTICALS INC			8,219.000	7,890.24
INFORMA PLC			1,328,919.000	15,087,360.27
INFUSYSTEM HOLDINGS INC			108,005.000	921,282.65
ING GROEP NV			574,500.000	6,892,437.36
INGERSOLL-RAND PLC			72,916.000	9,691,994.72
INGEVITY CORP			5,600.000	489,328.00
INGLES MARKETS INC			8,053.000	382,598.03
INHIBITOR THERAPEUTICS INC			1,225.000	62.48
INNERWORKINGS INC			703.000	3,873.53
INNOPHOS HOLDINGS INC			2,157.000	68,980.86
INNOSPEC INC			2,654.000	274,529.76
INNOVATIVE INDUSTRIAL PROPRTI			1,011.000	76,704.57
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	15,306.64
INNOVEX INC/MN			8,343.000	33.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INNOVIVA INC			9,281.000	131,418.96	
INOGEN INC			2,112.000	144,312.96	
INOVALIS REIT TR UNIT			59,743.000	491,120.40	
INOVALON HOLDINGS INC			13,403.000	252,244.46	
INOVIO PHARMACEUTICALS INC			13,274.000	43,804.20	
INPHI CORP			6,160.000	455,963.20	
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60	
INSEEGO CORP			2,914.000	21,359.62	
INSIGHT ENTERPRISES INC			4,695.000	330,011.55	
INSIGNIA SYSTEMS INC			1,967.000	1,436.11	
INSPERITY INC			4,376.000	376,511.04	
INSPIRE MEDICAL SYSTEMS INC			32,790.000	2,433,345.90	
INSTALLED BUILDING PRODUCTS IN			1,516.000	104,406.92	
INSTEEL INDUSTRIES INC			3,493.000	75,064.57	
INSYS THERAPEUTICS INC			2,100.000	73.19	
INTEGER HOLDINGS CORP			5,310.000	427,083.30	
INTEGRA BANK CORP			2,671.000	0.27	
INTEGRAL VISION INC			4,289.000	6.43	
INTEL CORP			348,874.000	20,880,108.90	
INTELLIA THERAPEUTICS INC			10,109.000	148,299.03	
INTELLICHECK INC			158.000	1,183.42	
INTER PARFUMS INC			3,571.000	259,647.41	
INTER PIPELINE LTD			90,790.000	1,578,104.19	
INTERCEPT PHARMACEUTICALS INC			3,100.000	384,152.00	
INTERCONTINENTAL EXCHANGE INC			74,590.000	6,903,304.50	
INTERDIGITAL INC			5,566.000	303,291.34	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32	
INTERFACE INC			7,516.000	124,690.44	
INTERLINK ELECTRONICS INC			705.000	3,348.75	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			1,352.000	1,487.20	
INTERNATIONAL BANCSHARES CORP			6,865.000	295,675.55	
INTERNATIONAL BUSINESS MACHINE			76,620.000	10,270,144.80	
INTERNATIONAL FLAVORS & FRAGRA			17,348.000	2,238,238.96	
INTERNATIONAL ISOTOPES INC			831.000	35.40	
INTERNATIONAL MONEY EXPRESS IN			73,564.000	885,710.56	
INTERNATIONAL PAPER CO			48,402.000	2,228,912.10	
INTERNATIONAL SEAWAYS INC			1,181.000	35,146.56	
INTERPACE BIOSCIENCES INC			338.000	169.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERPLAY ENTERTAINMENT CORP			12,923.000	111.14
INTERPUBLIC GROUP OF COS INC/T			29,131.000	672,926.10
INTERSECT ENT INC			87,772.000	2,185,522.80
INTERVEST OFFICES & WAREHOUSES			28,271.000	812,395.46
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			1,323.000	7,871.85
INTEVAC INC			1,941.000	13,703.46
INTL. FCSTONE INC			2,940.000	143,560.20
INTRA-CELLULAR THERAPIES INC			6,600.000	226,446.00
INTREPID POTASH INC			6,449.000	17,476.79
INTRICON CORP			5,355.000	96,282.90
INTRUSION INC			1,848.000	9,979.20
INTUIT INC			23,741.000	6,218,480.13
INTUITIVE SURGICAL INC			8,684.000	5,133,546.60
INUVO INC			1,115.000	329.70
INVACARE CORP			7,750.000	69,905.00
INVERSIONES AGUAS METROPOLITAN			407,399.000	444,224.58
INVESCO LTD			27,964.000	502,792.72
INVESCO MORTGAGE CAPITAL INC			16,352.000	272,260.80
INVESTORS BANCORP INC			49,442.000	589,101.43
INVESTORS REAL ESTATE TRUST			1,191.000	86,347.50
INVESTORS TITLE CO			714.000	113,061.90
INVITAE CORP			9,801.000	158,090.13
INVIVO THERAPEUTICS HOLDINGS C			82.000	18.44
ION GEOPHYSICAL CORP			1,456.000	12,638.08
IOVANCE BIOTHERAPEUTICS INC			6,265.000	173,415.20
IPG PHOTONICS CORP			2,671.000	387,081.32
IQVIA HOLDINGS INC			27,347.000	4,225,384.97
IRADIMED CORP			7,538.000	176,238.44
IRIDEX CORP			5,112.000	11,450.88
IRIDIUM COMMUNICATIONS INC			11,472.000	282,670.08
IROBOT CORP			3,509.000	177,660.67
IRON MOUNTAIN INC			21,573.000	687,531.51
IRONWOOD PHARMACEUTICALS INC			15,700.000	208,967.00
ISHARES CORE S&P MIDCAP ETF			1,188,317.000	244,579,404.94
ISIGN SOLUTIONS INC			2.000	0.76
ISRAEL DISCOUNT BANK LTD			2,059,287.000	9,545,218.55
ISTAR INC			9,364.000	135,871.64
ITC LTD			640,960.000	2,134,493.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ITERIS INC			2,681.000	13,378.19
ITOCHU CORP			437,900.000	10,212,629.49
ITRON INC			5,651.000	474,401.45
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,128,600.000	6,482,864.69
J&J SNACK FOODS CORP			3,410.000	628,360.70
J2 GLOBAL INC			6,455.000	604,898.05
JACK HENRY & ASSOCIATES INC			5,780.000	841,972.60
JACK IN THE BOX INC			9,270.000	723,338.10
JACO ELECTRONICS INC			1,562.000	7.81
JACOBS ENGINEERING GROUP INC			35,231.000	3,164,800.73
JAGGED PEAK ENERGY INC			8,000.000	67,920.00
JAKKS PACIFIC INC			8,349.000	8,599.47
JAPAN AIRLINES CO LTD			224,500.000	7,017,496.87
JB HUNT TRANSPORT SERVICES INC			17,726.000	2,070,042.28
JER INVESTORS TRUST INC			786.000	26.41
JERNIGAN CAPITAL INC			3,482.000	66,645.48
JERONIMO MARTINS SGPS SA			171,840.000	2,828,737.72
JM SMUCKER CO/THE			28,972.000	3,016,854.36
JOHN B SANFILIPPO & SON INC			652.000	59,514.56
JOHN BEAN TECHNOLOGIES CORP			3,732.000	420,447.12
JOHN WILEY & SONS INC			5,800.000	281,416.00
JOHNSON & JOHNSON			206,119.000	30,066,578.53
JOHNSON CONTROLS INTERNATIONAL			91,632.000	3,730,338.72
JOHNSON OUTDOORS INC			1,589.000	121,876.30
JOINT CORP/THE			151,311.000	2,442,159.54
JOLLIBEE FOODS CORP			294,090.000	1,254,288.49
JONES LANG LASALLE INC			3.000	522.27
JOUNCE THERAPEUTICS INC			1,500.000	13,095.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			256,663.000	35,778,822.20
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,896,500.000	1,392,230.30
JUBILANT LIFE SCIENCES LTD			606,913.000	4,565,995.20
JULIUS BAER GROUP LTD			170,197.000	8,775,686.70
JUNIPER NETWORKS INC			78,223.000	1,926,632.49
K12 INC			2,530.000	51,485.50
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	195,195.02
KAISER ALUMINUM CORP			2,108.000	233,756.12

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KAJARIA CERAMICS LTD			204,540.000	1,505,004.14
KALVISTA PHARMACEUTICALS INC			8,665.000	154,323.65
KAMAN CORP			3,320.000	218,854.40
KANSAS CITY LIFE INSURANCE CO			1,326.000	44,487.30
KANSAS CITY SOUTHERN			24,635.000	3,773,096.60
KAO CORP			116,700.000	9,691,442.02
KARYOPHARM THERAPEUTICS INC			6,445.000	123,550.65
KATY INDUSTRIES INC			5,499.000	40.14
KB FINANCIAL GROUP INC			181,360.000	7,472,697.56
KB HOME			8,210.000	281,356.70
KBC GROUP NV			157,000.000	11,818,151.45
KBR INC			15,740.000	480,070.00
KDDI CORP			414,300.000	12,401,360.49
KEARNY FINANCIAL CORP/MD			11,647.000	161,078.01
KELLOGG CO			27,638.000	1,911,444.08
KELLY SERVICES INC			3,617.000	81,671.86
KEMET CORP			2,639.000	71,384.95
KEMPER CORP			7,697.000	596,517.50
KENEDIX RETAIL REIT CORP			318.000	809,082.10
KENNAMETAL INC			11,180.000	412,430.20
KENNEDY-WILSON HOLDINGS INC			14,943.000	333,228.90
KENTUCKY BANCSHARES INC			800.000	18,576.00
KEPPEL INFRASTRUCTURE TRUST			1,096,531.000	440,357.52
KEWAUNEE SCIENTIFIC CORP			494.000	6,644.30
KEY TRONIC CORP			7,435.000	40,446.40
KEYCORP			101,163.000	2,047,539.12
KEYENCE CORP			41,900.000	14,839,944.25
KEYERA CORP			3,458.000	90,720.00
KEYSIGHT TECHNOLOGIES INC			27,671.000	2,839,874.73
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	251,658.30
KID BRANDS INC			2,768.000	4.15
KIMBALL ELECTRONICS INC			4,225.000	74,148.75
KIMBALL INTERNATIONAL INC			5,634.000	116,454.78
KIMBERLY-CLARK CORP			36,718.000	5,050,560.90
KIMCO REALTY CORP			31,723.000	656,983.33
KINDER MORGAN INC/DE			1,100,956.000	23,307,238.52
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			31,116.000	3,163,252.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KIRKLAND'S INC			367.000	455.08
KITE REALTY GROUP TRUST			9,821.000	191,804.13
KKR & CO INC			12,769.000	372,471.73
KKR REAL ESTATE FINANCE TRUST			4,692.000	95,810.64
KLA CORP			24,292.000	4,328,105.64
KLX ENERGY SERVICES HOLDINGS I			3,048.000	19,629.12
KNOLL INC			9,787.000	247,219.62
KNORR-BREMSE AG			36,240.000	3,691,655.55
KNOWLES CORP			10,819.000	228,821.85
KOC HOLDING AS			2,373,800.000	8,105,463.95
KODIAK SCIENCES INC			3,032.000	218,152.40
KOHL'S CORP			40,675.000	2,072,391.25
KOMATSU LTD			342,373.000	8,323,436.24
KONA GRILL INC			1,503.000	10.52
KONINKLIJKE AHOLD DELHAIZE NV			367,700.000	9,202,110.76
KONINKLIJKE DSM NV			210,740.000	27,464,110.97
KOPIN CORP			9,182.000	3,682.90
KOPPERS HOLDINGS INC			3,895.000	148,866.90
KOREA SHIPBUILDING & OFFSHORE			43,927.000	4,805,018.48
KOREAN REINSURANCE CO			532,200.000	4,192,434.06
KORN FERRY			6,145.000	260,548.00
KORNIT DIGITAL LTD			85,455.000	2,925,124.65
KOSMOS ENERGY LTD			35,200.000	200,640.00
KOSS CORP			5,540.000	8,531.60
KOTAK MAHINDRA BANK LTD			89,280.000	2,106,790.00
KRAFT HEINZ CO/THE			80,817.000	2,596,650.21
KRATON CORP			4,384.000	111,002.88
KRATOS DEFENSE & SECURITY SOLU			2,777.000	50,013.77
KROGER CO/THE			104,445.000	3,027,860.55
KRONOS WORLDWIDE INC			7,006.000	93,880.40
KRUNG THAI BANK PCL			12,448,500.000	6,815,687.60
KRYSTAL BIOTECH INC			2,400.000	132,912.00
KT&G CORP			7,540.000	611,571.42
KULICKE & SOFFA INDUSTRIES INC			5,599.000	152,292.80
KURA ONCOLOGY INC			3,700.000	50,875.00
KVH INDUSTRIES INC			3,105.000	34,558.65
L BRANDS INC			17,449.000	316,175.88
L3HARRIS TECHNOLOGIES INC			34,676.000	6,861,340.12
LA JOLLA PHARMACEUTICAL CO			5,553.000	21,823.29

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LA-Z-BOY INC			6,380.000	200,842.40
LABORATORY CORP OF AMERICA HOL			22,216.000	3,758,280.72
LADDER CAPITAL CORP			11,842.000	213,629.68
LADENBURG THALMANN FINANCIAL S			4,936.000	17,177.28
LAKELAND BANCORP INC			995.000	17,293.10
LAKELAND FINANCIAL CORP			2,915.000	142,630.95
LAKELAND INDUSTRIES INC			910.000	9,828.00
LAM RESEARCH CORP			14,474.000	4,232,197.60
LAMB WESTON HOLDINGS INC			10,974.000	944,093.22
LANCASTER COLONY CORP			3,365.000	538,736.50
LAND & HOUSES PCL			1,429,482.000	467,685.14
LANDEC CORP			3,123.000	35,321.13
LANDS' END INC			2,805.000	47,124.00
LANNETT CO INC			12,778.000	112,701.96
LANTHEUS HOLDINGS INC			4,965.000	101,832.15
LANTRONIX INC			1,116.000	3,961.80
LAREDO PETROLEUM INC			8,374.000	24,033.38
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LAS VEGAS SANDS CORP			25,389.000	1,752,856.56
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			18,427.000	352,692.78
LAUREATE EDUCATION INC			9,200.000	162,012.00
LAWSON PRODUCTS INC/DE			1,390.000	72,419.00
LAZARD EMERG MKT EQY-INST			8,239,902.149	151,943,795.63
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	51,337.62
LCI INDUSTRIES			3,181.000	340,780.53
LEAR CORP			7,171.000	983,861.20
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	2,012.16
LECG CORP			659.000	3.30
LEGAL & GENERAL GROUP PLC			2,317,300.000	9,301,624.82
LEGGETT & PLATT INC			9,887.000	502,556.21
LEIDOS HOLDINGS INC			9,998.000	978,704.22
LEMAITRE VASCULAR INC			4,107.000	147,646.65
LENDINGCLUB CORP			7,875.000	99,382.50
LENDINGTREE INC			890.000	270,061.60
LENNAR CORP			61,436.000	3,427,514.44
LENOVO GROUP LTD HK/00992			8,690,000.000	5,832,888.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LENOX GROUP INC COM			6,400.000	112.00
LENZING AG			93,000.000	8,643,699.00
LEXICON PHARMACEUTICALS INC			6,932.000	28,767.80
LEXINGTON REALTY TRUST			30,576.000	324,717.12
LG ELECTRONICS INC			15,381.000	958,943.08
LGI HOMES INC			2,200.000	155,430.00
LGL GROUP INC/THE			450.000	6,750.00
LHC GROUP INC			7,813.000	1,076,318.88
LIBBEY INC			2,374.000	3,442.30
LIBERTY BROADBAND CORP			67,362.000	8,470,771.50
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			358,212.000	6,970,805.52
LIBERTY MEDIA CORP-LIBERTY SIR			143,750.000	6,920,125.00
LIBERTY OILFIELD SERVICES INC			4,300.000	47,816.00
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	65,481.15
LICT CORP			10.000	178,000.00
LIFETIME BRANDS INC			2,045.000	14,212.75
LIGAND PHARMACEUTICALS INC			6,053.000	631,267.37
LIGHTPATH TECHNOLOGIES INC			618.000	448.05
LIMELIGHT NETWORKS INC			5,980.000	24,398.40
LIMESTONE BANCORP INC			203.000	3,654.00
LIMONEIRA CO			115,261.000	2,216,469.03
LINCOLN EDUCATIONAL SERVICES C			1,469.000	3,966.30
LINCOLN NATIONAL CORP			30,536.000	1,801,929.36
LINDE PLC			55,663.000	11,850,652.70
LINDSAY CORP			1,973.000	189,388.27
LINEAGE CELL THERAPEUTICS INC			2,558.000	2,276.62
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			192,100.000	4,320,150.76
LIPID SCIENCES INC			7,118.000	0.00
LIQTECH INTERNATIONAL INC			168,015.000	982,887.75
LIQUIDITY SERVICES INC			3,641.000	21,700.36
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,301.35
LITE-ON TECHNOLOGY CORP GDR			223,900.000	3,685,976.14
LITHIA MOTORS INC			3,222.000	473,634.00
LIVANOVA PLC			6,150.000	463,894.50
LIVE MICROSYSTEMS INC			117.000	70.20
LIVE NATION ENTERTAINMENT INC			10,588.000	756,724.36
LIVEPERSON INC			9,155.000	338,735.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LKQ CORP			267,750.000	9,558,675.00
LLOYDS BANKING GROUP PLC			9,981,565.000	8,264,423.91
LOCALIZA RENT A CAR SA			770,700.000	9,083,174.73
LOCKHEED MARTIN CORP			18,649.000	7,261,547.62
LOEWS CORP			46,217.000	2,425,930.33
LOGIC DEVICES INC			306.000	0.31
LOJAS RENNER SA			121,747.000	1,700,590.13
LONDON STOCK EXCHANGE GROUP PL			155,920.000	16,008,014.05
LONZA GROUP AG			38,960.000	14,210,432.18
LOOKSMART GROUP INC			13.000	105.30
LORAL SPACE & COMMUNICATIONS I			2,155.000	69,649.60
LOUISIANA-PACIFIC CORP			19,757.000	586,190.19
LOWE'S COS INC			66,110.000	7,917,333.60
LPL FINANCIAL HOLDINGS INC			38,820.000	3,581,145.00
LS STARRETT CO/THE			905.000	5,176.60
LSB INDUSTRIES INC			2,661.000	11,176.20
LSC COMMUNICATIONS INC			460.000	94.76
LSI INDUSTRIES INC			2,590.000	15,669.50
LTC PROPERTIES INC			4,860.000	217,582.20
LTV CORP			50,656.000	75.98
LUBY'S INC			4,719.000	10,381.80
LUKOIL PJSC ADR			219,200.000	21,637,232.00
LULULEMON ATHLETICA INC			8,081.000	1,872,125.27
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	61,756.17
LUMENTUM HOLDINGS INC			9,601.000	761,359.30
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			5,973.000	138,334.68
LUNA INNOVATIONS INC			1,342.000	9,783.18
LXI REIT PLC			341,291.000	632,975.35
LYDALL INC			2,961.000	60,759.72
LYONDELLBASELL INDUSTRIES NV			19,288.000	1,822,330.24
M&T BANK CORP			17,145.000	2,910,363.75
M/I HOMES INC			2,374.000	93,416.90
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.01
MACATAWA BANK CORP			5,506.000	61,281.78
MACK-CALI REALTY CORP			11,312.000	261,646.56
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	136,990.00
MACQUARIE INFRASTRUCTURE CORP			53,664.000	2,298,965.76
MACROGENICS INC			6,296.000	68,500.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MACY'S INC			70,696.000	1,201,832.00	
MAGAZINE LUIZA SA			1,165,641.000	13,821,830.04	
MAGELLAN HEALTH INC			4,382.000	342,891.50	
MAGELLAN MIDSTREAM PARTNERS LP			308,869.000	19,418,594.03	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			180,300.000	9,899,641.42	
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	28,026.54	
MAGNITOGORSK IRON & STEEL WORK GDR			613,100.000	5,309,446.00	
MAIDEN HOLDINGS LTD			13,276.000	9,957.00	
MAIN STREET CAPITAL CORP			5,971.000	257,409.81	
MAJESCO			259.000	2,136.75	
MAKITA CORP			234,900.000	8,235,279.21	
MALIBU BOATS INC			2,949.000	120,761.55	
MALLINCKRODT PLC			6,500.000	22,685.00	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,537.64	
MANITOWOC CO INC/THE COM NEW			4,475.000	78,312.50	
MANNATECH INC			266.000	4,165.56	
MANNKIND CORP			6,103.000	7,872.87	
MANTECH INTERNATIONAL CORP/VA			3,040.000	242,835.20	
MAPFRE SA			2,768,300.000	7,333,503.53	
MAPLETREE INDUSTRIAL TRUST			331,448.000	640,884.10	
MAPLETREE LOGISTICS TRUST			770,285.000	996,761.91	
MARATHON OIL CORP			201,471.000	2,735,976.18	
MARATHON PETROLEUM CORP			264,126.000	15,913,591.50	
MARCHEX INC			2,413.000	9,121.14	
MARCUS & MILLICHAP INC			3,087.000	114,990.75	
MARCUS CORP/THE			2,877.000	91,402.29	
MARINE PRODUCTS CORP			6,114.000	88,041.60	
MARINEMAX INC			1,756.000	29,307.64	
MARKEL CORP			1,515.000	1,731,902.55	
MARKER THERAPEUTICS INC			10,100.000	29,088.00	
MARKETAXESS HOLDINGS INC			4,503.000	1,707,132.33	
MARLIN BUSINESS SERVICES CORP			1,413.000	31,057.74	
MARRIOTT INTERNATIONAL			194,414.000	0.00	
MARRIOTT INTERNATIONAL INC/MD			20,387.000	3,087,203.41	
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	721,442.28	
MARSH & MCLENNAN COS INC			50,331.000	5,607,376.71	
MARTEN TRANSPORT LTD			5,091.000	109,405.59	
MARTIN INDS INC DEL			9,400.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARTIN MARIETTA MATERIALS INC			4,695.000	1,312,909.80
MARUTI SUZUKI INDIA LTD			35,190.000	3,632,778.96
MARVELL TECHNOLOGY GROUP LTD			71,064.000	1,887,459.84
MASCO CORP			34,573.000	1,659,158.27
MASONITE INTERNATIONAL CORP			3,907.000	282,124.47
MASTEC INC			8,383.000	537,853.28
MASTECH DIGITAL INC			1,362.000	14,804.94
MASTERCARD INC			71,007.000	21,201,980.13
MATEON THERAPEUTICS INC			10.000	1.72
MATERION CORP			4,637.000	275,669.65
MATRIX SERVICE CO			5,821.000	133,184.48
MATSON INC			5,804.000	236,803.20
MATTHEWS INTERNATIONAL CORP			4,638.000	177,032.46
MAUI LAND & PINEAPPLE CO INC			319.000	3,588.75
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			42,302.000	2,601,996.02
MAXIMUS INC			8,795.000	654,260.05
MAXLINEAR INC			8,825.000	187,266.50
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,537.000	153,794.10
MCCLATCHY CO/THE			677.000	324.96
MCCORMICK & CO INC/MD			19,005.000	3,225,718.65
MCDERMOTT INTERNATIONAL INC			22,913.994	15,503.61
MCDONALD'S CORP			69,714.000	13,776,183.54
MCEWEN MINING INC			40,093.000	50,918.11
MCGRATH RENTCORP			3,501.000	267,966.54
MCKESSON CORP			58,246.000	8,056,586.72
MCRAE INDUSTRIES INC			1,002.000	23,777.46
MDC HOLDINGS INC			4,846.000	184,923.36
MECHANICAL TECHNOLOGY INC			734.000	477.10
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			206,116.000	4,351,108.76
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINOVA INC			16,012.000	107,920.88
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,500.000	294,210.00
MEDTRONIC PLC			242,679.000	27,531,932.55

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEET GROUP INC/THE			76.000	380.76
MEI PHARMA INC			100.000	248.00
MEIRAGTX HOLDINGS PLC			4,621.000	92,512.42
MEITUAN DIANPING HK/03690			322,700.000	4,220,222.55
MELINTA THERAPEUTICS INC			248.000	131.72
MELROSE INDUSTRIES PLC			4,598,120.000	14,625,354.09
MERCADOLIBRE INC			27,250.000	15,585,365.00
MERCANTILE BANK CORP			685.000	24,981.95
MERCK & CO INC			205,415.000	18,682,494.25
MERCURY GENERAL CORP			1,812.000	88,298.76
MERCURY SYSTEMS INC			6,432.000	444,515.52
MEREDITH CORP			5,209.000	169,136.23
MEREO BIOPHARMA GROUP PLC ADR			377.000	1,236.56
MERIDIAN BANCORP INC			4,886.000	98,159.74
MERIDIAN BIOSCIENCE INC			5,957.000	58,199.89
MERIT MEDICAL SYSTEMS INC			6,413.000	200,213.86
MERITAGE HOMES CORP			4,480.000	273,772.80
MERITOR INC			9,815.000	257,054.85
MERRIMACK PHARMACEUTICALS INC			2,696.000	8,492.40
MESA AIR GROUP INC			29,700.000	98.01
MESA LABORATORIES INC			289.000	72,076.60
MESTEK INC			2,231.000	69,161.00
META FINANCIAL GROUP INC			10,866.000	396,717.66
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78
METHODE ELECTRONICS INC			4,683.000	184,276.05
METLIFE INC			69,995.000	3,567,645.15
METRO AG			267,910.000	4,315,460.79
METRO ONE TELECOMMUNICATIONS			4,577.000	48.06
METROPOLITAN BANK HOLDING CORP			500.000	24,115.00
METTLER-TOLEDO INTERNATIONAL I			3,724.000	2,954,174.72
MEXCO ENERGY CORP			114.000	449.16
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			632,502.550	17,674,018.75
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,361,099.140	67,769,841.96
MGE ENERGY INC			5,443.000	429,017.26
MGIC INVESTMENT CORP			44,257.000	627,121.69
MGM GROWTH PROPERTIES LLC			101,900.000	3,155,843.00
MGM RESORTS INTERNATIONAL			100,550.000	3,345,298.50
MGP INGREDIENTS INC			3,063.000	148,402.35
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROBOT MEDICAL INC			0.400	4.07
MICROCHIP TECHNOLOGY INC			67,816.000	7,101,691.52
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,761.86
MICRON TECHNOLOGY INC			114,401.000	6,152,485.78
MICROSOFT CORP			657,417.000	103,674,660.90
MICROSTRATEGY INC			1,433.000	204,388.79
MICROVISION INC			227.000	163.44
MICROWAVE FILTER CO INC			1,944.000	1,224.72
MID-AMERICA APARTMENT COMMUNIT			21,948.000	2,894,063.28
MIDDLESEX WATER CO			5,056.000	321,409.92
MIDLAND STATES BANCORP INC			5.000	144.80
MILLENDO THERAPEUTICS INC			5,021.000	33,841.54
MILLER INDUSTRIES INC/TN			3,852.000	143,024.76
MIMECAST LTD			5,369.000	232,907.22
MIMEDX GROUP INC			13,248.000	100,419.84
MINERALS TECHNOLOGIES INC			5,316.000	306,361.08
MINERVA NEUROSCIENCES INC			6,049.000	43,008.39
MINTH GROUP LTD HK/00425			336,000.000	1,185,862.06
MIRATI THERAPEUTICS INC			750.000	96,645.00
MISONIX INC			4,216.000	78,459.76
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	4,724.02
MITEK SYSTEMS INC			1,390.000	10,633.50
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	6,864,034.72
MOBILE MINI INC			5,588.000	211,841.08
MODEL N INC			112,510.000	3,945,725.70
MODINE MANUFACTURING CO			1,999.000	15,392.30
MOELIS & CO			2,354.000	75,139.68
MOHAWK INDUSTRIES INC			13,201.000	1,800,352.38
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLECULAR TEMPLATES INC			8,084.000	113,054.74
MOLSON COORS BEVERAGE CO			29,676.000	1,599,536.40
MOMENTA PHARMACEUTICALS INC			10,245.000	202,133.85
MONARCH CASINO & RESORT INC			2,034.000	98,750.70
MONARCH CEMENT CO/THE			90.000	5,512.50
MONARCH SERVICES INC			350.000	9.98
MONDELEZ INTERNATIONAL INC			141,159.000	7,775,037.72
MONEYGRAM INTERNATIONAL INC			218.000	457.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONITRONICS INTERNATIONAL INC			424.000	3,625.20
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	85,649.20
MONOTARO CO LTD			362,600.000	9,752,746.83
MONRO INC			3,811.000	298,020.20
MONSTER BEVERAGE CORP			28,682.000	1,822,741.10
MOODY'S CORP			12,199.000	2,896,164.59
MOOG INC			5,925.000	505,580.25
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	294.85
MORGAN STANLEY			106,918.000	5,465,648.16
MOSAIC CO/THE			52,801.000	1,142,613.64
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			25.000	43.75
MOTOROLA SOLUTIONS INC			23,742.000	3,825,785.88
MOVADO GROUP INC			3,869.000	84,112.06
MOVIE GALLERY INC COM			15,125.000	30.25
MOWI ASA			124,579.000	3,235,229.02
MPLX LP			618,954.000	15,758,568.84
MRC GLOBAL INC			12,887.000	175,778.68
MSA SAFETY INC			4,365.000	551,561.40
MSCI INC			14,520.000	3,748,773.60
MSCI WORLD EX-US INDEX FUND A			35,288,097.108	784,940,068.79
MSCI WORLD EX-US INDEX FUND B			14,594,940.617	363,251,565.08
MSG NETWORKS INC			6,815.000	118,581.00
MTS SYSTEMS CORP			3,133.000	150,477.99
MTU AERO ENGINES AG			43,000.000	12,288,905.50
MUELLER INDUSTRIES INC			10,481.000	332,771.75
MUELLER WATER PRODUCTS INC			21,299.000	255,162.02
MUENCHENER RUECKVERSICHERUNGS-			29,600.000	8,738,438.00
MURATA MANUFACTURING CO LTD			230,800.000	14,326,908.16
MURPHY USA INC			2,715.000	317,655.00
MUTUALFIRST FINANCIAL INC			1,893.000	75,095.31
MYERS INDUSTRIES INC			4,290.000	71,557.20
MYLAN NV			61,703.000	1,240,230.30
MYOKARDIA INC			5,165.000	376,451.03
MYR GROUP INC			3,190.000	103,962.10
MYREXIS INC			3,666.000	64.16
MYRIAD GENETICS INC			9,934.000	270,502.82
N-VIRO INTERNATIONAL CORP			846.000	0.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NABORS INDUSTRIES LTD			27,400.000	78,912.00
NACCO INDUSTRIES INC			1,186.000	55,540.38
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	682.36
NANOSTRING TECHNOLOGIES INC			3,990.000	111,001.80
NAPCO SECURITY TECHNOLOGIES IN			31,040.000	912,265.60
NASB FINANCIAL INC			2,121.000	93,111.90
NASDAQ INC			19,256.000	2,062,317.60
NATIONAL BANK HOLDINGS CORP			6,009.000	211,636.98
NATIONAL BANK OF CANADA			218,590.000	12,150,350.65
NATIONAL BEVERAGE CORP			1,256.000	64,081.12
NATIONAL CINEMEDIA INC			8,923.000	65,048.67
NATIONAL GENERAL HOLDINGS CORP			5,623.000	124,268.30
NATIONAL GRID PLC ADR			27,786.000	1,741,348.62
NATIONAL HEALTH INVESTORS INC			31,217.000	2,543,561.16
NATIONAL HEALTHCARE CORP			2,061.000	178,132.23
NATIONAL OILWELL VARCO INC			93,292.000	2,336,964.60
NATIONAL PRESTO INDUSTRIES INC			1,120.000	98,996.80
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	347,108.16
NATIONAL STORAGE AFFILIATES TR			6,934.000	233,121.08
NATIONAL STORAGE REIT			316,323.000	408,029.23
NATIONAL WESTERN LIFE GROUP IN			359.000	104,425.92
NATURAL ALTERNATIVES INTERNATI			2,409.000	19,223.82
NATURAL GAS SERVICES GROUP INC			4,295.000	52,656.70
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	23,602.95
NATURGY ENERGY GROUP SA			40,207.000	1,010,964.80
NATUS MEDICAL INC			7,929.000	261,577.71
NAUTILUS INC			3,695.000	6,466.25
NAVIDEA BIOPHARMACEUTICALS INC			26.000	32.76
NAVIENT CORP			36.000	492.48
NAVISTAR INTERNATIONAL CORP			7,478.000	216,413.32
NBT BANCORP INC			6,116.000	248,064.96
NCR CORP			223,944.000	7,873,871.04
NEENAH INC			3,467.000	244,180.81
NELNET INC			5,346.000	311,351.04
NEOGEN CORP			6,418.000	418,838.68
NEOGENOMICS INC			9,625.000	281,242.50
NEOLEUKIN THERAPEUTICS INC			3,974.000	48,959.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEOMAGIC CORP			1,790.000	8.23
NEOPHOTONICS CORP			3,962.000	34,944.84
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			361,130.000	12,574,528.55
NET 1 UEPS TECHNOLOGIES INC			4,656.000	17,320.32
NETAPP INC			28,261.000	1,759,247.25
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			32,926.000	10,653,865.82
NETGEAR INC			4,322.000	105,932.22
NETLINK NBN TRUST			3,227,211.000	2,268,035.85
NETLIST INC			1,400.000	420.00
NETSCOUT SYSTEMS INC			11,037.000	265,660.59
NETSOL TECHNOLOGIES INC			5,222.000	20,888.00
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,226.40
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	3.74
NEUROBO PHARMACEUTICALS INC			268.000	2,288.72
NEVRO CORP			3,500.000	411,390.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	552,801.71
NEW MOUNTAIN FINANCE CORP			3,625.000	49,807.50
NEW ORIENTAL EDUCATION & TECHN ADR			19,230.000	2,331,637.50
NEW RELIC INC			4,956.000	325,658.76
NEW SENIOR INVESTMENT GROUP IN			12,822.000	98,088.30
NEW WEI INC			11,600.000	0.00
NEW YORK TIMES CO/THE			17,073.000	549,238.41
NEWELL BRANDS INC			28,630.000	550,268.60
NEWLINK GENETICS CORP			6,041.000	15,283.73
NEWMARK GROUP INC			17,474.000	235,112.67
NEWMONT CORP			101,311.000	4,401,962.95
NEWPARK RESOURCES INC			12,836.000	80,481.72
NEWRIVER REIT PLC			211,078.000	560,649.30
NEWS CORP			38,342.000	545,541.01
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	19,954.65
NEXIEN BIOPHARMA INC			50.000	1.75
NEXON CO LTD			388,300.000	5,180,906.19
NEXPOINT RESIDENTIAL TRUST INC			1,446.000	65,070.00
NEXPRISE INC			1,644.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXSTAR MEDIA GROUP INC			5,470.000	641,357.50
NEXTCURE INC			2,455.000	138,290.15
NEXTERA ENERGY INC			59,761.000	14,471,723.76
NEXTERA ENTERPRISES INC			29,140.000	2.91
NEXTGEN HEALTHCARE INC			8,956.000	143,922.92
NEXTier OILFIELD SOLUTIONS INC			2,583.000	17,306.10
NEXUS REIT TR UNIT			320,629.000	536,545.16
NIC INC			8,730.000	195,115.50
NICOLET BANKSHARES INC			1,120.000	82,712.00
NIELSEN HOLDINGS PLC			54,812.000	1,112,683.60
NIKE INC			132,334.000	13,406,757.54
NINTENDO CO LTD			27,000.000	10,924,223.21
NIPPON TELEGRAPH & TELEPHONE C			468,600.000	11,888,016.14
NISOURCE INC			111,983.000	3,117,606.72
NITCHES INC			1,080.000	7.67
NL INDUSTRIES INC			5,887.000	23,018.17
NLIGHT INC			48,276.000	979,037.28
NMI HOLDINGS INC			7,506.000	249,049.08
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	19,591.50
NOBILITY HOMES INC			1,411.000	32,594.10
NOBLE CORP PLC			30,883.000	37,677.26
NOBLE ENERGY INC			122,138.000	3,033,907.92
NOBLE INTL LTD			5,650.000	84.75
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			11,998.000	59,030.16
NORDSTROM INC			8,048.000	329,404.64
NORFOLK SOUTHERN CORP			28,549.000	5,542,217.37
NORTECH SYSTEMS INC			821.000	3,981.85
NORTHEAST INDIANA BANCORP INC			975.000	39,975.00
NORTHERN OIL AND GAS INC			6,818.000	15,954.12
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,752.28
NORTHERN TRUST CORP			15,919.000	1,691,234.56
NORTHFIELD BANCORP INC			8,987.000	152,419.52
NORTHRIM BANCORP INC			997.000	38,185.10
NORTHROP GRUMMAN CORP			11,775.000	4,050,246.75
NORTHVIEW APARTMENT REIT TR UNIT			37,786.000	863,680.00
NORTHWEST BANCSHARES INC			11,394.000	189,482.22
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,407.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			208,346.000	1,916,767.14
NORTHWEST NATURAL HOLDING CO			3,784.000	278,994.32
NORTHWEST PIPE CO			5,679.000	189,167.49
NORTHWESTERN CORP			6,961.000	498,894.87
NORTONLIFELOCK INC			100,579.000	2,566,776.08
NORWEGIAN CRUISE LINE HOLDINGS			37,572.000	2,194,580.52
NOVANTA INC			2,638.000	233,304.72
NOVARTIS AG			311,518.000	29,564,211.49
NOVARTIS AG ADR			54,450.000	5,155,870.50
NOVATION COS INC			1,726.000	55.23
NOVAVAX INC			16,211.000	64,519.78
NOVELION THERAPEUTICS INC			793.000	559.70
NOVELSTEM INTERNATIONAL CORP			3,839.000	345.51
NOVOCURE LTD			9,800.000	825,846.00
NOW INC			13,560.000	152,414.40
NRG ENERGY INC			18,902.000	751,354.50
NSI NV			26,382.000	1,285,238.70
NTN BUZZTIME INC			146.000	321.20
NTPC LTD			2,456,242.000	4,096,710.53
NU SKIN ENTERPRISES INC			5,500.000	225,390.00
NUCOR CORP			41,727.000	2,348,395.56
NUSTAR ENERGY LP			84,017.000	2,171,839.45
NUTROGANICS INC			831.000	0.66
NUVASIVE INC			6,885.000	532,485.90
NUVECTRA CORP			1,141.000	108.40
NVE CORP			1,660.000	118,524.00
NVIDIA CORP			45,981.000	10,819,329.30
NVR INC			605.000	2,304,088.05
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,521.000	3,296,153.46
O-I GLASS INC			16,100.000	192,073.00
OAKTREE SPECIALTY LENDING CORP			8,727.000	47,649.42
OASIS PETROLEUM INC			30,900.000	100,734.00
OCCIDENTAL PETROLEUM CORP			107,720.000	4,439,141.20
OCEANEERING INTERNATIONAL INC			10,918.000	162,787.38
OCEANFIRST FINANCIAL CORP			3,588.000	91,637.52
OCULAR THERAPEUTIX INC			3,438.000	13,580.10
OCWEN FINANCIAL CORP			8,635.000	11,829.95
ODYSSEY MARINE EXPLORATION INC			55.000	175.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OESTERREICHISCHE POST AG			34,839.000	1,329,630.44
OFFICE DEPOT INC			68,445.000	187,539.30
OFFICE PROPERTIES INCOME TRUST			3,681.890	118,335.95
OFG BANCORP			3,170.000	74,843.70
OHIO VALLEY BANCORP			1,336.000	52,157.44
OIL STATES INTERNATIONAL INC			5,246.000	85,562.26
OIL-DRI CORP OF AMERICA			1,776.000	64,380.00
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			6,863.000	791,784.31
OLD DOMINION FREIGHT LINE INC			4,798.000	910,564.44
OLD NATIONAL BANCORP/IN			19,096.000	349,265.84
OLD SECOND BANCORP INC			420.000	5,657.40
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	355,417.02
OLYMPIC STEEL INC			1,684.000	30,177.28
OMEGA FLEX INC			1,986.000	213,077.94
OMEGA HEALTHCARE INVESTORS INC			67,274.000	2,849,053.90
OMEROS CORP			5,963.000	84,018.67
OMNICELL INC			4,454.000	363,980.88
OMNICOM GROUP INC			16,358.000	1,325,325.16
OMNOVA SOLUTIONS INC			11,233.000	113,565.63
OMTHERA PHARMACEUTICAL			2,956.000	0.00
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	288.00
ONCTERNAL THERAPEUTICS INC			397.000	1,568.15
ONE GAS INC			7,748.000	724,980.36
ONE LIBERTY PROPERTIES INC			4,137.000	112,485.03
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			242,189.000	18,326,441.63
ONESPAN INC			6,317.000	108,147.04
ONTO INNOVATION INC			9,520.000	347,860.80
OPIANT PHARMACEUTICALS INC			4,493.000	64,699.20
OPPENHEIMER HOLDINGS INC			1,018.000	27,974.64
OPTICAL CABLE CORP			1,148.000	3,731.00
OPTIMIZERX CORP			5,055.000	51,914.85
OPTION CARE HEALTH INC			13,670.000	50,989.10
OPUS BANK			1,968.000	50,912.16
ORACLE CORP			162,770.000	8,623,554.60
ORASURE TECHNOLOGIES INC			12,553.000	100,800.59
ORBCOMM INC			7,053.000	29,693.13

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORBIT INTERNATIONAL CORP			335.000	2,010.00
ORCHID ISLAND CAPITAL INC			3,097.000	18,117.45
ORGANOVO HOLDINGS INC			8,900.000	3,165.73
ORION ENGINEERED CARBONS SA			179,446.000	3,463,307.80
ORION GROUP HOLDINGS INC			4,979.000	25,841.01
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	416,417.76
ORTHOFIX MEDICAL INC			4,374.000	201,991.32
ORTHOPEDIATRICS CORP			83,643.000	3,930,384.57
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,779.000	380,696.46
OTONOMY INC			5,499.000	21,061.17
OTP BANK NYRT			87,808.000	4,598,741.27
OTTER TAIL CORP			4,546.000	233,164.34
OUTFRONT MEDIA INC			15,000.000	402,300.00
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,028.10
OVERSTOCK.COM INC			6,363.000	44,859.15
OWENS & MINOR INC			8,483.000	43,857.11
OXFORD IMMUNOTEC GLOBAL PLC			6,792.000	112,747.20
OXFORD INDUSTRIES INC			1,959.000	147,747.78
P&F INDUSTRIES INC			1,772.000	12,155.92
P10 HOLDINGS INC			1,680.000	2,234.40
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			25,986.000	2,055,492.60
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	52,505.10
PACIFIC ETHANOL INC			7,685.000	4,995.25
PACIFIC MERCANTILE BANCORP			995.000	8,079.40
PACIFIC PREMIER BANCORP INC			4,855.000	158,297.28
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			4,811.000	217,938.30
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			12,268.000	1,373,893.32
PALM HARBOR HOMES INC			3,688.000	8.11
PALOMAR HOLDINGS INC			76,223.000	3,848,499.27
PAM TRANSPORTATION SERVICES IN			1,361.000	78,543.31
PAN PACIFIC INTERNATIONAL HOLD			830,200.000	13,834,756.35
PANHANDLE OIL AND GAS INC			5,979.000	67,024.59
PAPA JOHN'S INTERNATIONAL INC			7,536.000	475,898.40
PAR PACIFIC HOLDINGS INC			7,490.000	173,917.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PAR TECHNOLOGY CORP			2,781.000	85,487.94	
PARAGON TECHNOLOGIES INC			1,680.000	3,460.80	
PARATEK PHARMACEUTICALS INC			6,990.000	28,169.70	
PARETEUM CORP			769.000	336.28	
PARK AEROSPACE CORP			4,914.000	79,950.78	
PARK CITY GROUP INC			3,249.000	16,407.45	
PARK HOTELS & RESORTS INC			33,762.000	873,422.94	
PARK NATIONAL CORP			1,379.000	141,182.02	
PARK-OHIO HOLDINGS CORP			2,817.000	94,792.05	
PARKER DRILLING CO			9.611	215.29	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00	
PARKER-HANNIFIN CORP			9,652.000	1,986,574.64	
PARKERVISION INC			219.000	35.04	
PARKWAY LIFE REAL ESTATE INVES			246,209.000	607,900.85	
PARTNERS GROUP HOLDING AG			26,790.000	24,550,468.32	
PATRICK INDUSTRIES INC			3,526.000	184,868.18	
PATRIOT TRANSPORTATION HOLDING			953.000	18,564.44	
PATTERN ENERGY GROUP INC			7,679.000	205,451.65	
PATTERSON COS INC			9,200.000	188,416.00	
PATTERSON-UTI ENERGY INC			19,900.000	208,950.00	
PAUL MUELLER CO			119.000	3,272.50	
PAYCHEX INC			37,760.000	3,211,865.60	
PAYCOM SOFTWARE INC			4,092.000	1,083,397.92	
PAYLOCITY HOLDING CORP			2,862.000	345,786.84	
PAYPAL HOLDINGS INC			88,219.000	9,542,649.23	
PC CONNECTION INC			3,756.000	186,522.96	
PC-TEL INC			2,338.000	19,802.86	
PCD INC COM			12,400.000	0.00	
PDC ENERGY INC			5,043.000	131,975.31	
PDF SOLUTIONS INC			6,088.000	102,826.32	
PDL BIOPHARMA INC			18,491.000	60,003.30	
PEABODY ENERGY CORP			9,600.000	87,552.00	
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	100,054.20	
PEARL ABYSS CORP			67,500.000	10,809,802.22	
PEBBLEBROOK HOTEL TRUST			28,886.000	774,433.66	
PEGASUS COS INC/THE			36.000	7,200.00	
PENN NATIONAL GAMING INC			11,624.000	297,109.44	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	4,564.17	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENNANT GROUP INC/THE			2,702.500	89,371.68
PENNSYLVANIA REAL ESTATE INVES			10,616.000	56,583.28
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	168,311.79
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			12,629.000	579,292.23
PENUMBRA INC			3,279.000	538,641.33
PEOPLE'S UNITED FINANCIAL INC			38,025.000	642,622.50
PEOPLES BANCORP INC/OH			1,695.000	58,748.70
PEOPLES FINANCIAL CORP/MS			675.000	7,155.00
PEOPLES FINANCIAL SERVICES COR			481.000	24,001.90
PEPSICO INC			114,800.000	15,689,716.00
PERCEPTRON INC			2,272.000	12,496.00
PERFICIENT INC			7,417.000	341,701.19
PERFORMANCE FOOD GROUP CO			11,100.000	571,428.00
PERKINELMER INC			8,348.000	810,590.80
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	11,111.10
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	22,934.10
PERRIGO CO PLC			36,233.000	1,871,796.78
PERSPECTA INC			15,800.000	417,752.00
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			4,719.000	110,990.88
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			456,130.000	17,871,173.40
PFSWEB INC			1,382.000	5,279.24
PH GLATFELTER CO			4,360.000	79,788.00
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	3,399.90
PHARMOS CORP			2,143.000	16.29
PHI INC			2,508.000	0.00
PHIBRO ANIMAL HEALTH CORP			5,347.000	132,766.01
PHILIP MORRIS INTERNATIONAL IN			116,896.000	9,946,680.64
PHILLIPS 66			57,834.000	6,443,285.94
PHILLIPS 66 PARTNERS LP			213,251.000	13,144,791.64
PHOENIX FOOTWEAR GROUP INC			1,137.000	151.22
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	86,853.36
PHREESIA INC			2,310.000	61,538.40
PHYSICIANS REALTY TRUST			174,918.000	3,312,946.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PICO HOLDINGS INC			1,529.000	17,002.48
PIEDMONT OFFICE REALTY TRUST I			15,400.000	342,496.00
PIER 1 IMPORTS INC			612.000	3,916.80
PING AN INSURANCE GROUP CO OF HK/02318			353,000.000	4,172,501.87
PINNACLE WEST CAPITAL CORP			33,689.000	3,029,651.77
PIONEER ENERGY SERVICES CORP			6,369.000	205.40
PIONEER NATURAL RESOURCES CO			39,176.000	5,930,071.12
PIPER SANDLER COS			2,677.000	213,999.38
PITNEY BOWES INC			17,500.000	70,525.00
PIXELWORKS INC			1,454.000	5,699.68
PJT PARTNERS INC			1,589.000	71,711.57
PLA ADMINISTRADORA INDUSTRIAL			183,045.000	300,486.92
PLAINS ALL AMERICAN PIPELINE L			835,832.000	15,370,950.48
PLAINS GP HOLDINGS LP			6,245.000	118,342.75
PLANET FITNESS INC			9,700.000	724,396.00
PLANTRONICS INC			5,569.000	152,256.46
PLAYA HOTELS & RESORTS NV			311.000	2,612.40
PLEXUS CORP			4,926.000	379,006.44
PLUG POWER INC			591.000	1,867.56
PLUS THERAPEUTICS INC			0.160	0.38
PLYMOUTH INDUSTRIAL REIT INC			3,470.000	63,813.30
PNC FINANCIAL SERVICES GROUP I			45,763.000	7,305,147.69
PNM RESOURCES INC			11,536.000	584,990.56
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	0.37
POLARITYTE INC			1,793.000	4,661.80
PONIARD PHARMACEUTICALS INC			80.000	1.37
PORTLAND GENERAL ELECTRIC CO			13,053.000	728,226.87
PORTOLA PHARMACEUTICALS INC			6,740.000	160,951.20
POSCO			33,442.000	6,839,059.47
POTLATCHDELTA CORP			7,678.000	332,227.06
POWELL INDUSTRIES INC			1,390.000	68,096.10
POWER ASSETS HOLDINGS LTD HK/00006			122,001.000	892,484.03
POWER INTEGRATIONS INC			3,252.000	321,655.32
POWERFLEET INC			1,769.000	11,516.19
POWERTECH TECHNOLOGY INC			2,404,100.000	8,003,775.44
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			35,362.000	4,720,473.38
PPL CORP			194,163.000	6,966,568.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRA GROUP INC			7,781.000	282,450.30
PREFERRED APARTMENT COMMUNITIE			6,648.000	88,551.36
PREFERRED BANK/LOS ANGELES CA			527.000	31,667.43
PREFORMED LINE PRODUCTS CO			939.000	56,668.65
PREMIER FINANCIAL BANCORP INC			478.000	8,670.92
PREMIER INC			280,044.000	10,608,066.72
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	309,015.00
PRGX GLOBAL INC			721.000	3,547.32
PRICESMART INC			2,283.000	162,138.66
PRIMECARE SYSTEMS INC			1,444.000	0.43
PRIMEENERGY RESOURCES CORP			3,729.000	552,861.54
PRIMERICA INC			6,356.000	829,839.36
PRIMO WATER CORP			307.000	3,446.08
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	0.00
PRIMORIS SERVICES CORP			5,151.000	114,558.24
PRIMUS GUARANTY LTD			5,606.000	672.72
PRINCETON NATIONAL BANCORP INC			3,531.000	21.19
PRINCIPAL FINANCIAL GROUP INC			28,267.000	1,554,685.00
PRINCIPIA BIOPHARMA INC			1,876.000	102,767.28
PRISM TECHNOLOGIES GROUP INC			294.000	6.20
PROASSURANCE CORP			6,209.000	224,393.26
PROCTER & GAMBLE CO/THE			198,687.000	24,816,006.30
PROGENICS PHARMACEUTICALS INC			10,463.000	53,256.67
PROGRESS SOFTWARE CORP			7,796.000	323,923.80
PROGRESSIVE CORP/THE			194,079.000	14,049,378.81
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			69,139.000	6,163,050.46
PROLOGIS PROPERTY MEXICO SA DE			86,062.000	191,410.93
PROOFPOINT INC			27,510.000	3,157,597.80
PROPETRO HOLDING CORP			3,800.000	42,750.00
PROS HOLDINGS INC			2,481.000	148,661.52
PROSEGUR CIA DE SEGURIDAD SA			221,860.000	916,459.29
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	287,224.00
PROSPERITY BANCSHARES INC			5,037.000	362,109.93
PROTAGENIC THERAPEUTICS INC			2.000	2.82
PROTAGONIST THERAPEUTICS INC			5,900.000	41,595.00
PROTALIX BIOTHERAPEUTICS INC			1,686.000	5,530.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROTECTIVE INSURANCE CORP			2,691.000	43,298.19
PROTEON THERAPEUTICS INC			1,231.000	504.71
PROTHENA CORP PLC			7,941.000	125,706.03
PROTO LABS INC			3,052.000	309,930.60
PROVIDENCE SERVICE CORP/THE			3,232.000	191,269.76
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	22,513.20
PROVIDENT FINANCIAL SERVICES I			7,800.000	192,270.00
PRUDENTIAL FINANCIAL INC			41,237.000	3,865,556.38
PRUDENTIAL PLC			420,754.000	8,076,637.06
PS BUSINESS PARKS INC			2,287.000	377,057.69
PSG GROUP LTD			109,180.000	1,828,268.22
PSYCHEMEDICS CORP			3,198.000	29,261.70
PTC THERAPEUTICS INC			6,203.000	297,930.09
PUBLIC SERVICE ENTERPRISE GROU			73,493.000	4,339,761.65
PUBLIC STORAGE			20,822.000	4,434,253.12
PULSE BIOSCIENCES INC			5,200.000	69,732.00
PULTEGROUP INC			19,139.000	742,593.20
PUMA SE			128,490.000	9,858,122.21
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	71.63
PVH CORP			18,716.000	1,967,987.40
PYXIS TANKERS INC			199.000	224.87
PYXUS INTERNATIONAL INC			1,548.000	13,839.12
PZENA INVESTMENT MANAGEMENT IN			5,811.000	50,090.82
Q2 HOLDINGS INC			1,690.000	137,025.20
QAD INC			2,223.000	106,688.79
QC HOLDINGS INC			1,838.000	597.53
QCR HOLDINGS INC			1,331.000	58,377.66
QEP CO INC			485.000	7,813.35
QEP RESOURCES INC			8,900.000	40,050.00
QORVO INC			31,086.000	3,613,125.78
QTS REALTY TRUST INC			6,733.000	365,399.91
QUAD SYSTEMS CORP			8,400.000	0.01
QUAD/GRAPHICS INC			1,938.000	9,050.46
QUAKER CHEMICAL CORP			3,344.000	550,154.88
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			107,557.000	9,489,754.11
QUALSTAR CORP			333.000	1,798.20
QUALYS INC			3,302.000	275,287.74

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUANEX BUILDING PRODUCTS CORP			4,689.000	80,088.12
QUANTA SERVICES INC			10,690.000	435,189.90
QUANTERIX CORP			46,750.000	1,104,702.50
QUANTUM CORP			1,740.000	12,910.80
QUEST DIAGNOSTICS INC			26,735.000	2,855,030.65
QUICKLOGIC CORP			189.000	1,134.00
QUIDEL CORP			5,147.000	386,179.41
QUINSTREET INC			78,899.000	1,207,943.69
QUMU CORP			2,187.000	5,708.07
QUOTIENT TECHNOLOGY INC			8,550.000	84,303.00
R1 RCM INC			9,428.000	122,375.44
RA PHARMACEUTICALS INC			1,100.000	51,623.00
RADIAN GROUP INC			26,256.000	660,600.96
RADIOIO INC			9.000	0.02
RADIUS HEALTH INC			5,486.000	110,597.76
RADNET INC			8,660.000	175,798.00
RAFAEL HOLDINGS INC			5,973.000	106,558.32
RAIA DROGASIL SA			35,410.000	982,716.19
RAINMAKER SYSTEMS INC			1,456.000	4.37
RAIT FINANCIAL TRUST			270.000	9.18
RALPH LAUREN CORP			3,737.000	438,051.14
RAMBUS INC			16,240.000	223,706.00
RAND WORLDWIDE INC			395.000	3,713.00
RASER TECHNOLOGIES INC			6,049.000	0.00
RATTLER MIDSTREAM LP			50,999.000	907,272.21
RAVEN INDUSTRIES INC			6,889.000	237,394.94
RAYMOND JAMES FINANCIAL INC			15,241.000	1,363,459.86
RAYTHEON CO			29,339.000	6,446,951.86
RBC BEARINGS INC			3,147.000	498,295.98
RCM TECHNOLOGIES INC			2,901.000	8,703.00
RE/MAX HOLDINGS INC			2,500.000	96,225.00
READING INTERNATIONAL INC			4,227.000	47,300.13
REAL ESTATE CREDIT INVESTMENTS			204,398.000	454,904.11
REALNETWORKS INC			4,142.000	4,970.40
REALTY INCOME CORP			50,259.000	3,700,570.17
REATA PHARMACEUTICALS INC			1,502.000	307,053.86
REC LTD			3,414,700.000	6,845,842.66
RECRO PHARMA INC			4,763.000	87,305.79
RECRUIT HOLDINGS CO LTD			438,300.000	16,531,784.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RED ELECTRICA CORP SA			132,711.000	2,670,253.16
RED LION HOTELS CORP			1,902.000	7,094.46
RED ROBIN GOURMET BURGERS INC			3,259.000	107,612.18
REDWOOD TRUST INC			9,018.000	149,157.72
REGENCY CENTERS CORP			41,297.000	2,605,427.73
REGENERON PHARMACEUTICALS INC			6,002.000	2,253,630.96
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			271,440.000	1,523,651.76
REGIONS FINANCIAL CORP			213,939.000	3,671,193.24
REGIS CORP			8,670.000	154,932.90
RELIV INTERNATIONAL INC			185.000	703.00
RELX PLC			416,727.000	10,519,486.03
REN - REDES ENERGETICAS NACION			499,668.000	1,525,586.34
RENASANT CORP			5,178.000	183,404.76
RENEWABLE ENERGY GROUP INC			2,870.000	77,346.50
RENT-A-CENTER INC/TX			6,309.000	181,951.56
RENTOKIL INITIAL PLC			1,361,097.000	8,168,103.03
REPLIGEN CORP			6,860.000	634,550.00
REPLIMUNE GROUP INC			4,044.000	58,031.40
REPUBLIC BANCORP INC/KY			2,970.000	138,996.00
REPUBLIC SERVICES INC			41,402.000	3,710,861.26
RESEARCH FRONTIERS INC			2,348.000	7,067.48
RESMED INC			14,834.000	2,298,824.98
RESOLUTE FOREST PRODUCTS INC			8,379.000	35,191.80
RESONA HOLDINGS INC			1,395,700.000	6,151,739.37
RESONATE BLENDS INC			0.167	0.03
RESOURCES CONNECTION INC			5,588.000	91,252.04
RESPIRERX PHARMACEUTICALS INC			34.000	2.72
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	26,472.60
RETAIL OPPORTUNITY INVESTMENTS			13,789.000	243,513.74
RETAIL PROPERTIES OF AMERICA I			36.000	482.40
RETAIL VALUE INC			1,880.000	69,184.00
RETROPHIN INC			8,250.000	117,150.00
REUNION INDUSTRIES INC			1,969.000	0.20
REVANCE THERAPEUTICS INC			8,383.000	136,056.09
REX AMERICAN RESOURCES CORP			3,092.000	253,420.32
REXAHN PHARMACEUTICALS INC			39.000	74.49
REXFORD INDUSTRIAL REALTY INC			12,163.000	555,484.21
REXNORD CORP			14,550.000	474,621.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RF INDUSTRIES LTD			1,330.000	8,990.80	
RH			4,344.000	927,444.00	
RHYTHM PHARMACEUTICALS INC			3,034.000	69,660.64	
RIBBON COMMUNICATIONS INC			4,900.000	15,190.00	
RICEBRAN TECHNOLOGIES			128,467.000	188,846.49	
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	7,825.70	
RIGEL PHARMACEUTICALS INC			6,760.000	14,466.40	
RIGNET INC			3,913.000	25,825.80	
RING ENERGY INC			5,783.000	15,267.12	
RIO TINTO LTD			131,200.000	9,259,594.82	
RIO TINTO PLC			147,705.000	8,811,119.11	
RIOCAN REIT TRUST UNIT			23,337.000	481,587.13	
RIOT BLOCKCHAIN INC			6.000	6.72	
RIVERVIEW BANCORP INC			3,542.000	29,079.82	
RLI CORP			6,589.000	593,141.78	
RLJ LODGING TRUST			21,624.000	383,177.28	
RMR GROUP INC/THE			144.000	6,572.16	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INTERNATIONAL INC			8,833.000	557,803.95	
ROCHE HOLDING AG			65,495.000	21,237,600.04	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.29	
ROCKET PHARMACEUTICALS INC			3,700.000	84,212.00	
ROCKFORD CORP/ARIZONA			4,168.000	45,848.00	
ROCKWELL AUTOMATION INC			11,734.000	2,378,129.78	
ROCKWELL MEDICAL INC			10,533.000	25,700.52	
ROCKY BRANDS INC			447.000	13,155.21	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	31,714.28	
ROGERS CORP			4,047.000	504,782.31	
ROLLINS INC			10,579.000	350,799.64	
ROPER TECHNOLOGIES INC			12,926.000	4,578,776.98	
ROSETTA STONE INC			8,844.000	160,430.16	
ROSNEFT OIL CO PJSC GDR			866,950.000	6,276,891.39	
ROSS STORES INC			37,678.000	4,386,472.76	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			24,328.000	3,248,031.28	
ROYALE ENERGY INC			2,193.000	256.58	
RPC INC			8,100.000	42,444.00	
RPT REALTY			49,830.000	749,443.20	
RR DONNELLEY & SONS CO			1,294.000	5,111.30	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RTI SURGICAL HOLDINGS INC			7,703.000	21,106.22
RTW RETAILWINDS INC			3,758.000	3,010.16
RUBICON TECHNOLOGY INC			381.000	3,169.92
RUSH ENTERPRISES INC			9,623.000	447,469.50
RUTH'S HOSPITALITY GROUP INC			6,023.000	131,090.60
RYANAIR HOLDINGS PLC ADR			125,244.000	10,972,626.84
RYMAN HOSPITALITY PROPERTIES I			5,490.000	475,763.40
S&P GLOBAL INC			42,506.000	11,606,263.30
S&T BANCORP INC			5,576.000	224,657.04
SAAB AB			177,121.000	5,937,429.00
SABRA HEALTH CARE REIT INC			18,835.000	401,938.90
SABRE CORP			406,770.000	9,127,918.80
SAFARICOM PLC			4,862,600.000	1,511,316.19
SAFEGUARD SCIENTIFICS INC			1,764.000	19,368.72
SAFEHOLD INC			1,878.000	75,683.40
SAFETY INSURANCE GROUP INC			1,505.000	139,257.65
SAGA COMMUNICATIONS INC			1,346.000	40,918.40
SAGE GROUP PLC/THE			1,160,000.000	11,509,957.90
SAIA INC			2,930.000	272,841.60
SALEM MEDIA GROUP INC			2,272.000	3,271.68
SALESFORCE.COM INC			112,564.000	18,307,408.96
SALLY BEAUTY HOLDINGS INC			18,000.000	328,500.00
SAMPO OYJ			201,140.000	8,785,086.18
SAMSUNG ELECTRONICS CO LTD			445,457.000	21,493,788.92
SAMSUNG ELECTRONICS CO LTD GDR			5,080.000	6,127,892.24
SANCHEZ ENERGY CORP			6,989.000	97.85
SANDERSON FARMS INC			4,009.000	706,465.98
SANDS CHINA LTD HK/01928			420,400.000	2,247,190.64
SANDY SPRING BANCORP INC			3,519.000	133,299.72
SANGAMO THERAPEUTICS INC			10,331.000	86,470.47
SANMINA CORP			9,489.000	324,903.36
SANOFI			306,578.000	30,841,271.61
SAP SE			151,722.000	20,491,451.94
SARATOGA INVESTMENT CORP			3,296.000	82,235.20
SAS AB			2,321,500.000	3,786,894.09
SASOL LTD			294,487.000	6,391,169.17
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	103,607.14
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAWAI PHARMACEUTICAL CO LTD			104,200.000	6,635,049.22
SBA COMMUNICATIONS CORP			8,460.000	2,038,775.40
SBERBANK OF RUSSIA PJSC ADR			232,815.000	3,818,166.00
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			2,931.000	108,300.45
SCENTRE GROUP			134,168.000	361,220.31
SCHEID VINEYARDS INC			578.000	19,652.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			104,012.000	4,181,282.40
SCHNEIDER ELECTRIC SE			182,990.000	18,794,674.17
SCHNITZER STEEL INDUSTRIES INC			4,062.000	88,064.16
SCHOLASTIC CORP			4,330.000	166,488.50
SCHULMAN A INC CVR			3,108.000	1,625.48
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	227,459.83
SCIENCE APPLICATIONS INTERNATI			5,972.000	519,683.44
SCIENTIFIC GAMES CORP			8,425.000	225,621.50
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	59,280.00
SEACHANGE INTERNATIONAL INC			3,420.000	14,329.80
SEACOAST BANKING CORP OF FLORI			357.000	10,913.49
SEACOR HOLDINGS INC			2,619.000	113,009.85
SEACOR MARINE HOLDINGS INC			3,634.000	50,112.86
SEADRILL LTD			92.000	233.68
SEAGATE TECHNOLOGY PLC			33,944.000	2,019,668.00
SEALED AIR CORP			11,609.000	462,386.47
SEASPINE HOLDINGS CORP			5,836.000	70,090.36
SEAWORLD ENTERTAINMENT INC			8,330.000	264,144.30
SECURE ENERGY SERVICES INC 144A			6,800.000	11,441.10
SECURITY NATIONAL FINANCIAL CO			1,265.000	7,400.25
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24
SELECT MEDICAL HOLDINGS CORP			10,888.000	254,125.92
SELECTA BIOSCIENCES INC			2,304.000	5,483.52
SELECTIVE INSURANCE GROUP INC			7,816.000	509,525.04
SEMLER SCIENTIFIC INC			1,500.000	70,500.00
SEMPRA ENERGY			69,790.000	10,571,789.20
SEMTECH CORP			8,578.000	453,776.20
SENIOR HOUSING PROPERTIES TRUS			28,899.000	243,907.56
SENSIENT TECHNOLOGIES CORP			6,942.000	458,796.78
SEQUENTIAL BRANDS GROUP INC			508.000	173.99

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SERVICENOW INC			38,374.000	10,833,747.68
SERVISFIRST BANCSHARES INC			4,522.000	170,388.96
SERVOTRONICS INC			92.000	926.44
SEVERN BANCORP INC			984.000	9,161.04
SFL CORP LTD			5,480.000	79,679.20
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	5,558,679.64
SHARPER IMAGE CORP			2,100.000	6.09
SHARPS COMPLIANCE CORP			12,855.000	54,248.10
SHELL MIDSTREAM PARTNERS LP			322,199.000	6,511,641.79
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			7,566.000	314,821.26
SHENZHOU INTERNATIONAL GROUP H HK/02313			148,200.000	2,166,377.48
SHERWIN-WILLIAMS CO/THE			6,173.000	3,602,192.42
SHILOH INDUSTRIES INC			3,246.000	11,555.76
SHINHAN FINANCIAL GROUP CO LTD			102,500.000	3,842,253.01
SHISEIDO CO LTD			113,800.000	8,148,990.73
SHOE CARNIVAL INC			3,877.000	144,534.56
SHOLODGE INC			1,650.000	511.50
SHOPIFY INC			29,000.000	11,529,820.00
SHORE BANCSHARES INC			1,499.000	26,022.64
SHUTTERSTOCK INC			2,834.000	121,521.92
SI-BONE INC			189,640.000	4,077,260.00
SIAM COMMERCIAL BANK PCL/THE			1,076,600.000	4,384,933.49
SIEBERT FINANCIAL CORP			5,035.000	43,552.75
SIEMENS GAMESA RENEWABLE ENERG			165,811.000	2,910,030.73
SIENNA BIOPHARMACEUTICALS INC			1,620.000	52.16
SIENNA SENIOR LIVING INC			1,803.000	25,388.69
SIENTRA INC			2,184.000	19,524.96
SIERRA BANCORP			378.000	11,007.36
SIERRA WIRELESS INC			739.000	7,057.45
SIFCO INDUSTRIES INC			1,012.000	3,997.40
SIGA TECHNOLOGIES INC			12,339.000	58,857.03
SIGHT RESOURCE CORP			200.000	0.12
SIGMA DESIGNS INC			3,189.000	707.32
SIGMATRON INTERNATIONAL INC			535.000	2,156.05
SILERGY CORP			56,000.000	1,774,693.91
SILGAN HOLDINGS INC			7,800.000	242,424.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,925.000	687,181.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SILICON MOTION TECHNOLOGY CORP ADR			27,526.000	1,395,843.46	
SILK ROAD MEDICAL INC			78,789.000	3,181,499.82	
SILVERBOW RES INC WTS 04/22/2020			379.000	7.58	
SILVERBOW RESOURCES INC			764.000	7,563.60	
SIMCLAR INC			700.000	4.90	
SIMMONS FIRST NATIONAL CORP			7,994.000	214,159.26	
SIMON PROPERTY GROUP INC			33,720.000	5,022,931.20	
SIMPSON MANUFACTURING CO INC			5,959.000	478,090.57	
SIMULATIONS PLUS INC			3,322.000	96,570.54	
SINCLAIR BROADCAST GROUP INC			8,541.000	284,756.94	
SINGAPORE TELECOMMUNICATIONS L			177,653.000	445,238.99	
SIRIUS REAL ESTATE LTD			172,154.000	201,834.00	
SIRIUS XM HOLDINGS INC			109,658.000	784,054.70	
SITE CENTERS CORP			107,719.000	1,510,220.38	
SITEONE LANDSCAPE SUPPLY INC			3,068.000	278,114.20	
SITIME CORP			101,777.000	2,595,313.50	
SJW GROUP			3,070.000	218,154.20	
SK TELECOM CO LTD			36,700.000	7,552,939.64	
SKF AB			519,700.000	10,514,972.12	
SKYLINE CHAMPION CORP			2,843.000	90,123.10	
SKYWEST INC			7,584.000	490,153.92	
SKYWORKS SOLUTIONS INC			42,220.000	5,103,553.60	
SL GREEN REALTY CORP			19,591.000	1,800,021.08	
SLEEP NUMBER CORP			7,036.000	346,452.64	
SM ENERGY CO			7,962.000	89,492.88	
SMARTCENTRES REIT VARIABLE VTG UNIT			9,247.000	222,555.52	
SMF ENERGY CORP			441.000	60.02	
SMITH MICRO SOFTWARE INC			636.000	2,531.28	
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00	
SNAM SPA			380,831.000	2,003,184.39	
SNAP-ON INC			14,587.000	2,471,037.80	
SOCKET MOBILE INC			511.000	822.71	
SOFTECH INC			157.000	28.26	
SOJITZ CORP			2,916,400.000	9,446,264.21	
SOLAR CAPITAL LTD			2,352.000	48,498.24	
SOLAREEDGE TECHNOLOGIES INC			2,552.000	242,669.68	
SOLIGENIX INC			5.000	7.25	
SOLITARIO ZINC CORP			40.000	12.00	
SOLITON INC			3,700.000	40,626.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SONIC AUTOMOTIVE INC			9,941.000	308,171.00
SOPRA STERIA GROUP			44,900.000	7,232,435.88
SORRENTO THERAPEUTICS INC			3,277.000	11,076.26
SOUTH JERSEY INDUSTRIES INC			11,056.000	364,626.88
SOUTH STATE CORP			3,297.000	286,014.75
SOUTHERN CO/THE			169,736.000	10,812,183.20
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	23,246.16
SOUTHERN NATIONAL BANCORP OF V			66.000	1,079.10
SOUTHSIDE BANCSHARES INC			2,622.000	97,381.08
SOUTHWEST AIRLINES CO			52,602.000	2,839,455.96
SOUTHWEST GAS HOLDINGS INC			7,031.000	534,145.07
SOUTHWESTERN ENERGY CO			49,900.000	120,758.00
SP PLUS CORP			1,976.000	83,841.68
SPANISH BROADCASTING SYSTEM IN			375.000	123.75
SPARK ENERGY INC			5,204.000	48,032.92
SPARK INFRASTRUCTURE GROUP			890,930.000	1,308,923.62
SPARTAN MOTORS INC			4,493.000	81,233.44
SPARTANNASH CO			9,421.000	134,155.04
SPECTRUM BRANDS HOLDINGS INC			2,426.000	155,967.54
SPECTRUM GROUP INTERNATIONAL I			1.000	665.51
SPECTRUM PHARMACEUTICALS INC			8,234.000	29,971.76
SPEED COMMERCE INC			303.000	1.67
SPEEDUS CORP			1,690.000	8.45
SPIRE CORP			3,525.000	0.35
SPIRE INC			6,404.000	533,517.24
SPIRIT MTA REIT			93,012.000	71,396.01
SPIRIT REALTY CAPITAL INC			22,099.000	1,086,828.82
SPLUNK INC			9,520.000	1,425,810.40
SPOK HOLDINGS INC			4,978.000	60,880.94
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPRING BANK PHARMACEUTICALS IN			1,400.000	2,212.00
SPROUT SOCIAL INC			150,276.000	2,411,929.80
SPS COMMERCE INC			3,732.000	206,827.44
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			5,864.000	298,360.32
SPX FLOW INC			4,888.000	238,876.56
SRC ENERGY INC			19,425.000	80,031.00
SRTI BLOCKCHAIN GENERATION INC			8,049.000	112.69

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SS&C TECHNOLOGIES HOLDINGS INC			7,806.000	479,288.40	
SSE PLC			26,573.000	506,389.15	
ST JOE CO/THE			6,156.000	122,073.48	
STAAR SURGICAL CO			7,030.000	247,245.10	
STAG INDUSTRIAL INC			145,004.000	4,577,776.28	
STAGE STORES INC			6,066.000	49,255.92	
STAMPS.COM INC			1,940.000	162,028.80	
STANDARD CHARTERED PLC			543,777.000	5,131,905.78	
STANDARD DIVERSIFIED B			195.000	0.00	
STANDARD DIVERSIFIED INC			195.000	2,856.75	
STANDARD MOTOR PRODUCTS INC			2,789.000	148,430.58	
STANDEX INTERNATIONAL CORP			4,333.000	343,823.55	
STANLEY BLACK & DECKER INC			16,914.000	2,803,326.36	
STANTEC INC			536.000	15,168.80	
STAR ASIA INVESTMENT CORP			707.000	760,508.82	
STAR BUFFET INC			762.000	121.92	
STAR STRUCK LTD			262.000	11.79	
STARBUCKS CORP			101,267.000	8,903,394.64	
STARTEK INC			1,202.000	9,591.96	
STARWOOD EUROPEAN REAL ESTAT			517,848.000	716,890.00	
STATE AUTO FINANCIAL CORP			4,608.000	142,940.16	
STATE BANK OF INDIA GDR			78,389.000	3,665,312.86	
STATE STREET CORP			41,931.000	3,316,742.10	
STEEL CONNECT INC			16,898.000	24,671.08	
STEELCASE INC			15,539.000	317,927.94	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	3,775.62	
STEMLINE THERAPEUTICS INC			9,522.000	101,218.86	
STEPAN CO			2,682.000	274,744.08	
STEPHAN CO/THE			1,476.000	2,583.00	
STEREOTAXIS INC			158.000	835.82	
STERIS PLC			43,235.000	6,589,878.70	
STERLING CONSTRUCTION CO INC			63,976.000	900,782.08	
STEVEN MADDEN LTD			13,598.000	584,849.98	
STEWART INFORMATION SERVICES C			5,243.000	213,861.97	
STIFEL FINANCIAL CORP			8,597.000	521,408.05	
STOCK YARDS BANCORP INC			6,546.000	268,778.76	
STOCKLAND			128,378.000	416,924.12	
STOKE THERAPEUTICS INC			2,166.000	61,341.12	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STONERIDGE INC			33,803.000	991,103.96
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	2.88
STRATA SKIN SCIENCES INC			48.000	99.84
STRATASYS LTD			5,676.000	114,797.10
STRATEGIC EDUCATION INC			2,816.000	447,462.40
STRATTEC SECURITY CORP			506.000	11,238.26
STRATUS PROPERTIES INC			1,616.000	49,288.00
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	2,916.22
STRIDE PROPERTY GROUP			107,215.000	170,704.94
STRYKER CORP			29,727.000	6,240,886.38
STURM RUGER & CO INC			3,345.000	157,315.35
STYLECLICK INC			3,762.000	3.76
SUEZ			28,964.000	438,425.53
SUGARMADE INC			80.000	0.92
SUGGESTION BOX INC			208.000	0.35
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,744,419.40
SUMMIT HOTEL PROPERTIES INC			25,994.000	320,765.96
SUMMIT MATERIALS INC			14,851.000	354,938.90
SUN COMMUNITIES INC			9,957.000	1,494,545.70
SUNCOKE ENERGY INC			4,433.000	27,617.59
SUNCOR ENERGY INC NEW			315,248.000	10,346,601.03
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,504.42
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			887,100.000	15,358,426.83
SUNPOWER CORP			4,177.000	32,580.60
SUNSTONE HOTEL INVESTORS INC			99,002.000	1,378,107.84
SUNWORKS INC			2,375.428	2,969.29
SUPER MICRO COMPUTER INC			5,378.000	129,179.56
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			1,401.000	7,019.01
SUPERIOR GROUP OF COS INC			1,429.000	19,348.66
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	12,557.07
SUPERNUS PHARMACEUTICALS INC			6,374.000	151,191.28
SUPPORT.COM INC			988.000	1,076.92
SURGERY PARTNERS INC			12,121.000	189,754.26
SURMODICS INC			3,146.000	130,338.78
SUZUKI MOTOR CORP			130,600.000	5,488,384.43
SVB FINANCIAL GROUP			3,874.000	972,528.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SWK HOLDINGS CORP			626.000	7,574.60
SYDNEY AIRPORT			112,147.000	682,700.13
SYKES ENTERPRISES INC			9,679.000	358,026.21
SYMRISE AG			198,420.000	20,891,741.01
SYNALLOY CORP			1,539.000	19,868.49
SYNAPTICS INC			5,458.000	358,972.66
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	46,839.75
SYNCHRONY FINANCIAL			44,665.000	1,608,386.65
SYNDAX PHARMACEUTICALS INC			9,726.000	85,394.28
SYNEOS HEALTH INC			6,104.000	363,035.40
SYNERGY PHARMACEUTICALS INC			19,034.000	190.34
SYNLOGIC INC			2,100.000	5,418.00
SYNOPSIS INC			28,354.000	3,946,876.80
SYNTHESIS ENERGY SYSTEMS INC			71.000	404.70
SYPRIS SOLUTIONS INC			3,498.000	2,728.79
SYROS PHARMACEUTICALS INC			1,400.000	9,674.00
SYSCO CORP			69,867.000	5,976,423.18
SYSTEMAX INC			4,240.000	106,678.40
T ROWE PRICE GROUP INC			17,557.000	2,139,144.88
T-MOBILE US INC			101,635.000	7,970,216.70
T2 BIOSYSTEMS INC			1,544.000	1,806.48
TACTILE SYSTEMS TECHNOLOGY INC			64,369.000	4,345,551.19
TAILORED BRANDS INC			6,584.000	27,257.76
TAITRON COMPONENTS INC			3,086.000	8,764.24
TAIWAN SEMICONDUCTOR MANUFACTU			1,764,000.000	19,477,732.64
TAIWAN SEMICONDUCTOR MANUFACTU ADR			273,935.000	15,915,623.50
TAKE-TWO INTERACTIVE SOFTWARE			8,504.000	1,041,144.72
TAL EDUCATION GROUP ADR			270,000.000	13,014,000.00
TALANX AG			177,700.000	8,812,507.29
TALON INTERNATIONAL INC			3,150.000	102.38
TANDEM DIABETES CARE INC			5,800.000	345,738.00
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00
TANGER FACTORY OUTLET CENTERS			11,600.000	170,868.00
TAPESTRY INC			70,959.000	1,913,764.23
TARGA RESOURCES CORP			140,387.000	5,732,001.21
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			72,996.000	9,358,817.16
TARGET HEALTHCARE REIT PLC			311,358.000	478,466.95
TARRAGON CORP			10,464.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TASSAL GROUP LTD			1,561,300.000	4,565,665.88	
TATA CONSULTANCY SERVICES LTD			58,640.000	1,775,922.91	
TAUBMAN CENTERS INC			3,700.000	115,033.00	
TAXUS CARDIUM PHARMACEUTICALS			65.000	8.45	
TAYLOR DEVICES INC			501.000	5,265.51	
TAYLOR MORRISON HOME CORP			3,067.000	67,044.62	
TBC BANK GROUP PLC			56,030.000	964,934.65	
TC ENERGY CORP			103,684.000	5,528,018.88	
TCF FINANCIAL CORP			13.000	608.40	
TE CONNECTIVITY LTD			37,438.000	3,588,057.92	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			4,687.000	74,851.39	
TEAMVIEWER AG			140,840.000	5,040,001.66	
TECH DATA CORP			4,754.000	682,674.40	
TECHNICAL COMMUNICATIONS CORP			135.000	681.75	
TECHNIPFMC PLC			31,574.000	676,946.56	
TECHNOLOGY SOLUTIONS CO			920.000	8.28	
TECHTARGET INC			109,359.000	2,854,269.90	
TECHTRONIC INDUSTRIES CO LTD HK/00669			983,000.000	8,017,358.01	
TECNOGLASS INC			4,025.000	33,206.25	
TEEKAY TANKERS LTD			179.000	4,290.63	
TEJON RANCH CO			7,441.000	118,907.18	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELADOC HEALTH INC			7,600.000	636,272.00	
TELEFLEX INC			3,479.000	1,309,634.76	
TELEFONAKTIEBOLAGET LM ERICSSO			1,256,450.000	10,947,069.17	
TELEPERFORMANCE			45,350.000	11,066,828.53	
TELEPHONE & DATA SYSTEMS INC			2,859.000	72,704.37	
TELETOUCH COMMUNICATIONS INC			3,106.000	5.28	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			489.000	208.26	
TEMENOS AG			55,940.000	8,850,114.11	
TEMPUR SEALY INTERNATIONAL INC			6,100.000	531,066.00	
TENCENT HOLDINGS LTD HK/00700			439,200.000	21,171,426.40	
TENET HEALTHCARE CORP			10,229.000	389,008.87	
TENGASCO INC			340.000	166.63	
TENNANT CO			2,323.000	181,008.16	
TENNECO INC			8,041.000	105,337.10	
TERRAFORM POWER INC			77,200.000	1,188,108.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TERRENO REALTY CORP			7,250.000	392,515.00	
TERUMO CORP			343,000.000	12,261,835.31	
TESCO PLC			528,710.000	1,787,442.67	
TESSCO TECHNOLOGIES INC			5,500.000	61,710.00	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			8,173.000	704,185.68	
TETRA TECHNOLOGIES INC			8,673.000	16,999.08	
TETRAPHASE PHARMACEUTICALS INC			271.000	761.51	
TEXAS CAPITAL BANCSHARES INC			5,600.000	317,912.00	
TEXAS INSTRUMENTS INC			84,754.000	10,873,090.66	
TEXAS ROADHOUSE INC			9,232.000	519,946.24	
TEXTAINER GROUP HOLDINGS LTD			6,255.000	66,991.05	
TEXTRON INC			45,017.000	2,007,758.20	
TG THERAPEUTICS INC			11,578.000	128,284.24	
THERAPEUTICSMD INC			8,831.000	21,194.40	
THERAVANCE BIOPHARMA INC			4,046.000	104,750.94	
THERMO FISHER SCIENTIFIC INC			50,505.000	16,407,559.35	
THERMOGENESIS HOLDINGS INC			11.100	48.84	
THERMON GROUP HOLDINGS INC			2,537.000	67,991.60	
THESTREET COM INC			1,364.000	61.38	
THESTREET INC			682.000	0.00	
THIRD POINT REINSURANCE LTD			7,404.000	77,890.08	
THOMAS GROUP INC			367.000	1.87	
THQ INC			896.000	17.92	
TIDEWATER INC			650.000	12,532.00	
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	40.54	
TIFFANY & CO			26,621.000	3,557,896.65	
TILE SHOP HOLDINGS INC			2,478.000	4,187.82	
TIMBERLAND BANCORP INC/WA			2,913.000	86,632.62	
TIMKENSTEEL CORP			6,208.000	48,794.88	
TITAN INTERNATIONAL INC			6,225.000	22,534.50	
TITAN MACHINERY INC			4,649.000	68,712.22	
TITAN PHARMACEUTICALS INC			240.167	46.62	
TIVITY HEALTH INC			6,195.000	126,037.28	
TIVO CORP			18,839.000	159,754.72	
TJX COS INC/THE			143,630.000	8,770,047.80	
TL ADMIN CORP COM			29,100.000	116.40	
TOCAGEN INC			1,500.000	799.80	
TOKYO ELECTRON LTD			21,990.000	4,841,138.54	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOMPKINS FINANCIAL CORP			1,790.000	163,785.00
TONIX PHARMACEUTICALS HOLDING			3.000	3.51
TOOTSIE ROLL INDUSTRIES INC			6,847.000	233,756.58
TOPBUILD CORP			4,971.000	512,410.68
TOR MINERALS INTERNATIONAL INC			236.000	358.72
TOROMONT INDUSTRIES LTD			208,640.000	11,357,545.87
TOROTEL INC			458.000	3,517.44
TOTAL SA			166,400.000	9,189,772.80
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	186,978.22
TPG RE FINANCE TRUST INC			27,128.000	549,884.56
TPG SPECIALTY LENDING INC			7,600.000	163,172.00
TRACTOR SUPPLY CO			21,563.000	2,014,846.72
TRANS WORLD ENTERTAINMENT CORP			297.000	596.97
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	26,865.53
TRANSALTA RENEWABLES INC			107.000	1,280.62
TRANSCAT INC			2,529.000	80,573.94
TRANSCOASTAL CORP			23.000	0.23
TRANSDIGM GROUP INC			12,463.000	6,979,280.00
TRANSENERIX INC			11.231	16.51
TRANSMEDICS GROUP INC			33,856.000	643,602.56
TRANSMISSORA ALIANCA DE ENERGI			207,706.000	1,609,931.90
TRANSNET CORP			481.000	0.00
TRANSWITCH CORP			1,935.000	2.90
TRAVELERS COS INC/THE			31,354.000	4,293,930.30
TRAVELZOO			6,517.000	69,731.90
TREASURY WINE ESTATES LTD			951,510.000	10,862,350.62
TRECORA RESOURCES			1,073.000	7,671.95
TREDEGAR CORP			4,812.000	107,548.20
TREEHOUSE FOODS INC			5,900.000	286,150.00
TREX CO INC			8,214.000	738,274.32
TRI POINTE GROUP INC			19,219.000	299,432.02
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	430.14
TRIANGLE PETROLEUM CORP			7,001.000	0.00
TRICO BANCSHARES			664.000	27,097.84
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	199,390.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRINITY PLACE HOLDINGS INC			1,967.000	5,901.00
TRINSEO SA			5,844.000	217,455.24
TRIO-TECH INTERNATIONAL			682.000	2,728.00
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			8,338.000	154,169.62
TRITON INTERNATIONAL LTD/BERMU			5,764.000	231,712.80
TRIUMPH BANCORP INC			2,130.000	80,982.60
TRIUMPH GROUP INC			5,881.000	148,612.87
TRONOX HOLDINGS PLC			8,800.000	100,496.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TROVAGENE INC			56.499	70.06
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			186,118.000	1,046,308.25
TRUEBLUE INC			5,110.000	122,946.60
TRUECAR INC			8,300.000	39,425.00
TRUIST FINANCIAL CORP			319,940.000	18,019,020.80
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			8,705.000	75,472.35
TRUSTMARK CORP			8,842.000	305,137.42
TS TECH CO LTD			195,300.000	6,155,072.24
TSR INC			631.000	2,227.43
TTEC HOLDINGS INC			6,892.000	273,061.04
TTM TECHNOLOGIES INC			16,698.000	251,304.90
TUCOWS INC			1,840.000	113,675.20
TUESDAY MORNING CORP			3,796.000	7,022.60
TUFIN SOFTWARE TECHNOLOGIES LT			24,165.000	425,062.35
TURTLE BEACH CORP			428.000	4,044.60
TUTOR PERINI CORP			3,920.000	50,411.20
TWILIO INC			11,351.000	1,115,576.28
TWIN DISC INC			1,348.000	14,854.96
TWIN RIVER WORLDWIDE HOLDINGS			352.000	9,028.80
TWIST BIOSCIENCE CORP			2,743.000	57,603.00
TWITTER INC			58,329.000	1,869,444.45
TWO HARBORS INVESTMENT CORP			6,876.000	100,527.12
TWO RIVERS WATER & FARMING CO			199.000	14.53
TYSON FOODS INC			51,347.000	4,674,630.88
UDR INC			52,448.000	2,449,321.60
UFP TECHNOLOGIES INC			2,093.000	103,833.73
ULTA BEAUTY INC			20,851.000	5,278,222.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	104,300.68
ULTRA PETROLEUM CORP			18,940.000	2,009.54
ULTRAGENYX PHARMACEUTICAL INC			5,313.000	226,918.23
ULTRALIFE CORP			1,624.000	12,001.36
ULTRAPETROL BAHAMAS LTD			1,582.000	14.24
UMB FINANCIAL CORP			5,681.000	389,943.84
UMH PROPERTIES INC			6,368.000	100,168.64
UMICORE SA			280,000.000	13,628,048.00
UNDER ARMOUR INC			28,759.000	585,816.42
UNICO AMERICAN CORP			668.000	4,048.08
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	41,906.34
UNIFIRST CORP/MA			2,716.000	548,577.68
UNIGENE LABORATORIES INC			9,893.000	2.97
UNION PACIFIC CORP			88,222.000	15,949,655.38
UNIQUIRE NV			4,500.000	322,470.00
UNISYS CORP			5,293.000	62,774.98
UNIT CORP			5,762.000	4,008.05
UNITED AIRLINES HOLDINGS INC			16,350.000	1,440,271.50
UNITED AMERICAN HEALTHCARE COR			1,094.000	57.00
UNITED BANKSHARES INC/WV			11,234.000	434,306.44
UNITED COMMUNITY BANKS INC/GA			8,249.000	254,729.12
UNITED COMMUNITY FINANCIAL COR			5,544.000	64,643.04
UNITED FIRE GROUP INC			3,338.000	145,970.74
UNITED NATURAL FOODS INC			6,408.000	56,134.08
UNITED OVERSEAS BANK LTD			372,700.000	7,320,125.69
UNITED PARCEL SERVICE INC			52,649.000	6,163,091.94
UNITED RENTALS INC			5,646.000	941,583.42
UNITED SECURITY BANCSHARES/FRE			835.000	8,959.55
UNITED STATES LIME & MINERALS			1,859.000	167,867.70
UNITED TECHNOLOGIES CORP			73,349.000	10,984,746.24
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	10,375.20
UNITEDHEALTH GROUP INC			108,225.000	31,815,985.50
UNITI GROUP INC			22,540.000	185,053.40
UNITIL CORP			3,150.000	194,733.00
UNITY BANCORP INC			1,458.000	32,907.06
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL CORP/VA			2,856.000	162,963.36
UNIVERSAL ELECTRONICS INC			1,795.000	93,806.70
UNIVERSAL FOREST PRODUCTS INC			7,193.000	343,106.10
UNIVERSAL HEALTH REALTY INCOME			1,188.000	139,423.68
UNIVERSAL HEALTH SERVICES INC			22,833.000	3,275,622.18
UNIVERSAL INSURANCE HOLDINGS I			2,655.000	74,313.45
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	30,392.88
UNIVERSAL STAINLESS & ALLOY PR			15,490.000	230,801.00
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	35,928.60
UNIVEST FINANCIAL CORP			2,327.000	62,317.06
UNUM GROUP			51,496.000	1,501,623.36
URANIUM ENERGY CORP			1,670.000	1,535.06
URBAN EDGE PROPERTIES			11,305.000	216,829.90
URBAN ONE INC			12,710.000	25,165.80
UROGEN PHARMA LTD			2,889.000	96,405.93
UROLOGIX INC			2,793.000	12.57
URSTADT BIDDLE PROPERTIES INC			3,577.000	88,852.68
US BANCORP			244,200.000	14,478,618.00
US CONCRETE INC			1,708.000	71,155.28
US ECOLOGY INC			2,437.000	141,126.67
US ENERGY CORP WYOMING			401.000	121.10
US GLOBAL INVESTORS INC			424.000	610.56
US GOLD CORP			32.000	25.82
US PHYSICAL THERAPY INC			3,430.000	392,220.50
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	43,154.55
USA TRUCK INC			1,390.000	10,355.50
USANA HEALTH SCIENCES INC			5,623.000	441,686.65
UTAH MEDICAL PRODUCTS INC			1,467.000	158,289.30
UTG INC			513.000	17,442.00
UTSTARCOM HOLDINGS CORP			4,457.000	13,059.01
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	17,591.28
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			45,803.000	4,289,450.95
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			40,595.000	464,812.75
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	66,290.63

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VANDA PHARMACEUTICALS INC			6,047.000	99,231.27
VANGUARD INTERNATIONAL SEMICON			529,000.000	1,399,396.18
VAPOTHERM INC			3,000.000	36,480.00
VAREX IMAGING CORP			4,524.000	134,860.44
VARIAN MEDICAL SYSTEMS INC			14,513.000	2,060,991.13
VARONIS SYSTEMS INC			3,435.000	266,933.85
VASO CORP			17,910.000	376.11
VAXART INC			102.000	35.75
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			11,879.000	159,059.81
VECTOR LTD			270,978.000	681,901.10
VEECO INSTRUMENTS INC			7,797.000	114,498.95
VEEVA SYSTEMS INC			6,059.000	852,258.94
VENTAS INC			58,539.000	3,380,041.86
VERACYTE INC			39,702.000	1,108,479.84
VEREIT INC			572,917.000	5,293,753.08
VERICEL CORP			191,231.000	3,327,419.40
VERINT SYSTEMS INC			7,842.000	434,133.12
VERISIGN INC			18,694.000	3,601,959.92
VERISK ANALYTICS INC			24,610.000	3,675,257.40
VERIZON COMMUNICATIONS INC			345,252.000	21,198,472.80
VERTEX PHARMACEUTICALS INC			43,285.000	9,477,250.75
VF CORP			49,100.000	4,893,306.00
VIACOMCBS INC			92,694.000	3,890,367.18
VIAD CORP			5,160.000	348,300.00
VIASAT INC			6,216.000	454,980.12
VIAVI SOLUTIONS INC			28,867.000	433,005.00
VICI PROPERTIES INC			85,542.000	2,185,598.10
VICOR CORP			4,742.000	221,546.24
VIDEO DISPLAY CORP			2,455.000	2,823.25
VIEWCAST.COM INC			6,812.000	17.03
VIEWTRAN GROUP INC			2,440.000	18.79
VILLAGE SUPER MARKET INC			1,219.000	28,280.80
VIRCO MANUFACTURING CORP			3,572.000	15,145.28
VIRNETX HOLDING CORP			4,301.000	16,343.80
VIRTUS INVESTMENT PARTNERS INC			906.000	110,278.32
VIRTUSA CORP			5,377.000	243,739.41
VISA INC			186,446.000	35,033,203.40
VISHAY INTERTECHNOLOGY INC			16,409.000	349,347.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISHAY PRECISION GROUP INC			4,739.000	161,126.00
VISTA OUTDOOR INC			7,694.000	57,551.12
VIVA ENERGY REIT			474,509.000	887,259.23
VIVENDI SA			579,143.000	16,785,272.61
VIVINT SOLAR INC			16,346.000	118,671.96
VIVUS INC			816.000	2,219.52
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			5,046.000	765,932.34
VOCERA COMMUNICATIONS INC			5,413.000	112,373.88
VOESTALPINE AG			155,300.000	4,333,700.86
VOLT INFORMATION SCIENCES INC			4,630.000	11,482.40
VOLTRONIC POWER TECHNOLOGY COR			30,000.000	715,548.58
VOLVO AB			628,000.000	10,525,870.47
VONAGE HOLDINGS CORP			25,069.000	185,761.29
VONOVIA SE			143,215.000	7,716,424.20
VORNADO REALTY TRUST			19,715.000	1,311,047.50
VOXX INTERNATIONAL CORP			4,258.000	18,650.04
VOYAGER THERAPEUTICS INC			4,868.000	67,908.60
VULCAN INTERNATIONAL CORP			583.000	78,705.00
VULCAN MATERIALS CO			9,944.000	1,431,836.56
W&T OFFSHORE INC			9,368.000	52,086.08
WABASH NATIONAL CORP			8,734.000	128,302.46
WADDELL & REED FINANCIAL INC			10,054.000	168,102.88
WALGREENS BOOTS ALLIANCE INC			187,451.000	11,052,110.96
WALKER & DUNLOP INC			3,749.000	242,485.32
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			140,500.000	16,697,020.00
WALT DISNEY CO/THE			173,255.000	25,057,870.65
WANDERPORT CORP			82.000	0.23
WAREHOUSE REIT PLC			402,493.000	594,520.91
WASHINGTON FEDERAL INC			12,282.000	450,135.30
WASHINGTON PRIME GROUP INC			22,802.000	82,999.28
WASHINGTON REAL ESTATE INVESTM			8,555.000	249,634.90
WASHINGTON TRUST BANCORP INC			2,196.000	118,122.84
WASTE MANAGEMENT INC			39,975.000	4,555,551.00
WATERS CORP			7,113.000	1,661,952.45
WATERSTONE FINANCIAL INC			2,372.000	45,139.16
WATTS WATER TECHNOLOGIES INC			3,782.000	377,292.32
WAVE LIFE SCIENCES LTD			3,716.000	29,783.74

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	2,300.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	90,263.50
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	41,488.20
WD-40 CO			2,166.000	420,507.24
WEBCO INDUSTRIES INC			211.000	24,265.00
WEC ENERGY GROUP INC			64,707.000	5,967,926.61
WEGENER CORP			4,812.000	52.93
WEINGARTEN REALTY INVESTORS			25,632.000	800,743.68
WEIS MARKETS INC			3,073.000	124,425.77
WELLCARE HEALTH PLANS INC			9,613.000	3,174,308.73
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			319,406.000	17,184,042.80
WELLTOWER INC			53,241.000	4,354,048.98
WERNER ENTERPRISES INC			7,918.000	288,136.02
WESBANCO INC			8,673.000	327,752.67
WESCO AIRCRAFT HOLDINGS INC			8,330.000	91,796.60
WESCO INTERNATIONAL INC			6,205.000	368,514.95
WEST BANCORPORATION INC			417.000	10,687.71
WESTAMERICA BANCORPORATION			3,718.000	251,968.86
WESTELL TECHNOLOGIES INC			2,419.000	2,165.01
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	59,428.49
WESTERN DIGITAL CORP			50,535.000	3,207,456.45
WESTERN METALS CORP			3,193.000	645.94
WESTERN MIDSTREAM PARTNERS LP			383,466.000	7,550,445.54
WESTERN NEW ENGLAND BANCORP IN			3,888.000	37,441.44
WESTERN UNION CO/THE			58,524.000	1,567,272.72
WESTERN WTR CO			9,200.000	2.76
WESTINGHOUSE AIR BRAKE TECHNOL			13,681.000	1,064,381.80
WESTMORELAND COAL CO			2,487.000	33.58
WESTROCK CO			40,949.000	1,757,121.59
WESTWATER RESOURCES INC			1.000	2.11
WESTWOOD HOLDINGS GROUP INC			2,166.000	64,156.92
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	41,367.80
WEYERHAEUSER CO			55,984.000	1,690,716.80
WH GROUP LTD HK/00288			6,316,500.000	6,525,812.40
WHIRLPOOL CORP			12,870.000	1,898,711.10
WHITE MOUNTAINS INSURANCE GROU			300.000	334,653.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WHITESTONE REIT			4,487.000	61,112.94	
WHITING PETROLEUM CORP			3,400.000	24,956.00	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			975.000	3,900.00	
WILLDAN GROUP INC			3,027.000	96,198.06	
WILLIAM LYON HOMES			2,821.000	56,363.58	
WILLIAMS COS INC/THE			637,287.000	15,116,447.64	
WILLIS LEASE FINANCE CORP			1,841.000	108,453.31	
WILLIS TOWERS WATSON PLC			37,872.000	7,647,871.68	
WILMAR INTERNATIONAL LTD			1,816,100.000	5,564,520.14	
WINDSTREAM HOLDINGS INC			2,852.000	256.68	
WINGSTOP INC			1,120.000	96,577.60	
WINLAND HOLDINGS CORP COM			968.000	1,016.40	
WINMARK CORP			432.000	85,665.60	
WINNEBAGO INDUSTRIES INC			4,906.000	259,919.88	
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20	
WIRELESS TELECOM GROUP INC			3,306.000	4,727.58	
WIRELESS XCESSORIES GROUP INC			1,262.000	11.86	
WISDOMTREE INVESTMENTS INC			11,722.000	56,734.48	
WOLVERINE WORLD WIDE INC			14,136.000	476,948.64	
WORLD ACCEPTANCE CORP			3,804.000	328,665.60	
WORLD FUEL SERVICES CORP			8,906.000	386,698.52	
WORLD WRESTLING ENTERTAINMENT			6,672.000	432,812.64	
WORLDGATE COMMUNICATIONS			6,943.000	0.87	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			10,597.000	446,981.46	
WP CAREY INC			51,588.000	4,129,103.52	
WPT INDUSTRIAL REIT TRUST UNIT			141,298.000	1,948,499.42	
WQN INC			656.000	5.58	
WR BERKLEY CORP			10,902.000	753,328.20	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,089.23	
WRIGHT MEDICAL GROUP NV			13,118.000	399,836.64	
WSFS FINANCIAL CORP			9,557.000	420,412.43	
WUXI BIOLOGICS CAYMAN INC HK/02269			290,000.000	3,671,616.33	
WW GRAINGER INC			6,786.000	2,297,196.72	
WW INTERNATIONAL INC			3,383.000	129,264.43	
WYNN RESORTS LTD			17,286.000	2,400,506.82	
X5 RETAIL GROUP NV GDR			70,000.000	2,415,000.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XBIOTECH INC			1,007.000	18,795.66
XCEL ENERGY INC			85,476.000	5,426,871.24
XENCOR INC			4,929.000	169,508.31
XENIA HOTELS & RESORTS INC			13,874.000	299,817.14
XENON PHARMACEUTICALS INC			7,507.000	98,416.77
XEROX HOLDINGS CORP			13,969.000	515,037.03
XILINX INC			28,409.000	2,777,547.93
XOMA CORP			3,357.000	91,646.10
XOMA CORP RTS			186.000	0.00
XP INC			28,016.000	1,079,176.32
XPERI CORP			6,840.000	126,540.00
XYLEM INC/NY			36,533.000	2,878,435.07
Y-MABS THERAPEUTICS INC			2,021.000	63,156.25
YAMAHA CORP			104,500.000	5,846,422.61
YELP INC			118,259.000	4,118,960.97
YIELD10 BIOSCIENCE INC			32.000	5.49
YOKOHAMA RUBBER CO LTD/THE			374,400.000	7,341,581.51
YORK WATER CO/THE			1,881.000	86,732.91
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	6,579,609.35
YUM CHINA HOLDINGS INC			93,040.000	4,466,850.40
YUM! BRANDS INC			35,980.000	3,624,265.40
YUMA ENERGY INC			1.266	3.81
Z ENERGY LTD			74,051.000	219,817.43
ZAFGEN INC			1,340.000	1,487.40
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.04
ZEDGE INC			1,519.000	2,339.26
ZENDESK INC			50,540.000	3,872,880.20
ZIMMER BIOMET HOLDINGS INC			20,137.000	3,014,106.16
ZION OIL & GAS INC			469.000	80.95
ZIONS BANCORP NA			32,171.000	1,670,318.32
ZIOPHARM ONCOLOGY INC			10,186.000	48,077.92
ZIX CORP			2,494.000	16,909.32
ZOETIS INC			45,746.000	6,054,483.10
ZOGENIX INC			5,426.000	282,857.38
ZUMIEZ INC			3,870.000	133,669.80
ZURICH INSURANCE GROUP AG			38,000.000	15,583,002.01
ZYNEX INC			245,370.000	1,928,608.20
FIXED INCOME SECURITIES			245,827,947,477.8..	5,535,670,825.71

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

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1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			2,485,000.000	2,491,212.50
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,285,350.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			1,635,000.000	1,688,137.50
129 W TRADE ST LLC			1,602,846.090	1,923,227.37
7 ELEVEN MEZZ LLC			1,037,249.176	1,211,219.09
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	227,867.64
8TH AVENUE FOOD 9/18 TL			858,644.500	861,503.78
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	222,970.69
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	328,545.61
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			9.743	10.08
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.01
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,070,000.000	1,124,981.78
ABBVIE INC 144A 2.300% 11/21/2022 DD 11/21/19			1,421,000.000	1,428,182.47
ABBVIE INC 144A 2.600% 11/21/2024 DD 11/21/19			8,311,000.000	8,378,252.45
ABBVIE INC 144A 2.950% 11/21/2026 DD 11/21/19			5,551,000.000	5,651,826.93
ABBVIE INC 144A 4.050% 11/21/2039 DD 11/21/19			820,000.000	861,866.89
ABBVIE INC 144A VAR RT 11/21/2022 DD 11/21/19			3,600,000.000	3,617,806.68
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	3,021,284.00
ABRA AUTO BODY/CALIBER 0.000% 01/23/2026 DD 01/15/19			1,117,200.000	1,125,232.67
ABU DHABI GOVERNMENT INTE 144A 2.125% 09/30/2024 DD 09/30/19			1,359,000.000	1,354,311.45
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			2,924,000.000	2,945,930.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			77,000.000	78,251.25
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			2,533,000.000	2,536,166.25
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,300,493.75
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,855,500.00
ACC TRUST 2018-1 1 A 144A 3.700% 12/21/2020 DD 05/09/18			42,889.840	42,917.76
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	312,637.51
ACCESS CIG 2/18 TL			1,413,403.850	1,410,463.97
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			849,290.547	815,232.63
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			2,262,841.280	2,211,269.31
ACCUVANT 1/17 COV-LITE TL			1,250,367.430	1,088,857.46
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	3,853,900.00
ACRISURE 11/17 COV-LITE TLB2			876,469.480	877,565.07
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	191,413.80
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			870,000.000	934,989.00
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			525,000.000	527,855.50
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			200,000.000	204,822.00
ADANI TRANSMISSION LTD 144A 4.250% 05/21/2036 DD 11/21/19			400,000.000	404,050.80
ADIANT 5/19 COV-LITE TLB			1,042,387.500	1,047,338.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			1,245,681.785	1,718,463.02
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	741,750.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,505,000.000	1,665,568.45
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			150,000.000	162,618.29
AERCAP IRELAND CAPITAL DAC / A 5.000% 10/01/2021 DD 04/01/15			320,000.000	335,538.98
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			935,000.000	1,158,240.60
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	663,006.00
AES CORP 3/18 COV-LITE TLB 0.000% 05/24/2022 DD 03/21/18			3,015.520	3,015.52
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			2,252,000.000	2,308,300.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			40,000.000	40,600.00
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	690,672.50
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	493,095.00
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	228,666.55
AETNA INC 3.500% 11/15/2024 DD 11/10/14			1,310,000.000	1,371,472.37
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	243,660.43
AGILENT TECHNOLOGIES INC 2.750% 09/15/2029 DD 09/16/19			1,875,000.000	1,861,679.44
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			286,000.000	307,476.61
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,115,000.000	2,240,411.83
AIR LEASE CORP 2.250% 01/15/2023 DD 09/16/19			420,000.000	420,394.63
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	253,212.99
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,125,000.000	1,128,433.32
AIR MEDICAL 2/18 COV-LITE TLB			1,433,260.300	1,400,782.62
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			2,817,000.000	2,978,562.24
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			294,000.000	314,456.84
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	596,819.02
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	287,187.97
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	809,025.00
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,868,750.00
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			355,000.000	364,233.27
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	154,418.75
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			244,790.360	243,108.65
ALBERTSON'S 8/19 BB COV-LITE TL			49,845.280	50,245.54
ALBERTSON'S 10/18 B7 COV-LITE TL			97,136.260	97,398.53
ALBERTSON'S 8/19 B7 COV-LITE TL			81,700.520	82,368.01
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			504,000.000	503,395.20
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			1,051,000.000	1,116,687.50
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			532,000.000	597,170.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			429,000.000	444,015.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			696,000.000	732,254.64

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	523,824.00
ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18			222,762.500	222,651.12
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	528,500.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	277,328.99
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,353.961	255,011.12
ALIXPARTNERS 4/17 COV-LITE TLB			1,742,236.910	1,750,408.00
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	566,686.76
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	516,187.38
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			2,850,000.000	2,995,086.52
ALLERGAN FUNDING SCS 3.850% 06/15/2024 DD 06/19/14			769,000.000	807,786.90
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			1,153,000.000	1,150,117.50
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			954,000.000	1,021,686.30
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	304,586.94
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19			2,329,000.000	2,328,243.31
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,859,000.000	1,855,806.61
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	610,793.63
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			268,000.000	280,730.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			993,000.000	1,378,383.30
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			7,654,000.000	7,804,461.56
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			2,682,000.000	2,728,935.00
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			1,010,000.000	1,085,750.00
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,258,000.000	1,292,657.90
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,275,000.000	3,516,171.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,678,000.000	1,889,847.50
ALTICE LUXEMBOURG SA 144A 10.500% 05/15/2027 DD 05/08/19			1,242,000.000	1,415,942.10
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15			1,810,000.000	1,880,137.50
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			681,753.710	683,171.76
ALTRIA GROUP INC 4.000% 01/31/2024 DD 10/31/13			732,000.000	776,737.08
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			865,000.000	1,030,720.06
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			4,521,194.030	4,556,821.05
AMBAC ASSURANCE CORP 144A 5.100% 06/07/2020 DD 06/07/10			222,804.827	329,751.14
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			1,544,000.000	1,550,887.51
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,555,000.000	1,636,979.60
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			812,669.060	825,845.75
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			2,400,000.000	2,511,000.00
AMERICAN AXLE 3/17 COV-LITE TLB			132,348.560	132,348.56
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,222,000.000	1,240,330.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,228,000.000	1,304,750.00
AMERICAN CREDIT ACCEP 2 A 144A 2.850% 07/12/2022 DD 05/30/19			1,370,430.290	1,373,179.92

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19			4,093,261.770	4,092,836.48
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			2,710,000.000	2,759,673.87
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	825,489.00
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			805,000.000	846,373.79
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	787,209.34
AMERICAN EXPRESS CREDIT AC 1 A 2.870% 10/15/2024 DD 02/14/19			334,000.000	341,255.28
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			890,000.000	889,671.68
AMERICAN EXPRESS CREDIT AC 3 A 2.000% 04/15/2025 DD 09/23/19			4,875,000.000	4,886,723.40
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,438,644.71
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,732,960.14
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			6,070,000.000	6,079,279.82
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	4,662,900.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	162,646.65
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	477,945.57
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	652,113.60
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			1,760,000.000	1,823,941.18
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,638,650.44
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			1,042,338.700	1,047,988.18
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			535,000.000	535,583.48
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	676,908.57
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	495,945.92
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,503,517.35
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,451,431.17
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	674,962.50
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			2,361,606.000	2,360,247.37
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	896,856.01
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			735,515.320	658,653.97
AMR 10/16 (2023) TLB			716,545.480	717,928.41
AMR 11/17 TLB			175,452.210	175,964.53
AMR 6/17 TLB			1,828,513.490	1,833,852.75
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			840,000.000	844,039.06
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			691,902.270	702,686.88
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,500,848.46
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,485,914.89
ANCESTRY.COM 8/19 COV-LITE EXTENDED TLB			2,658,337.500	2,606,845.50
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			354,811.580	355,747.75
ANGLO AMERICAN CAPITAL PL 144A 3.625% 09/11/2024 DD 09/11/17			4,475,000.000	4,642,579.93
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,606,000.000	1,670,606.44
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19			505,000.000	585,170.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			1,015,000.000	1,203,914.38
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			1,730,000.000	1,962,251.70
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			250,000.000	286,100.91
ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19			50,000.000	43,500.00
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19			1,510,000.000	1,327,856.26
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			748,000.000	667,590.00
ANTHEM INC 3.350% 12/01/2024 DD 11/21/17			1,000,000.000	1,043,833.05
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18			1,635,000.000	1,776,589.98
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	436,882.46
AON CORP 2.200% 11/15/2022 DD 11/15/19			995,000.000	999,683.41
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	798,370.03
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,519,000.000	1,602,545.00
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19			2,064,739.000	2,063,120.66
API GROUP/J2 ACQUISITION 10/19 0.000% 10/01/2026 DD 09/04/19			645,000.000	649,566.60
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	293,730.00
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	1,373,337.42
APPLE INC 0.875% 05/24/2025			889,000.000	1,039,932.15
APPLE INC 2.050% 09/11/2026 DD 09/11/19			1,760,000.000	1,747,536.62
APPLIED SYSTEMS 9/17 COV-LITE TLB			273,420.000	274,248.46
APX GROUP INC 144A 8.500% 11/01/2024 DD 05/10/19			1,030,000.000	1,060,900.00
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	715,340.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,547,000.000	1,560,536.25
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			300,000.000	300,000.00
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			698,367.440	699,988.77
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,765,000.000	2,837,443.00
ARBOR REALTY COMMER FL1 A 144A VAR RT 05/15/2037 DD 06/05/19			1,256,000.000	1,256,627.75
ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17			1,510,085.120	1,518,058.36
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			870,000.000	896,100.00
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19			650,000.000	687,375.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14			155,000.000	156,162.50
ARCONIC INC 5.125% 10/01/2024 DD 09/22/14			866,000.000	943,940.00
ARCONIC INC 5.400% 04/15/2021 DD 04/21/11			393,000.000	405,157.74
ARD FINANCE SA 144A 6.500% 06/30/2027 DD 11/20/19			662,000.000	684,474.90
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			658,000.000	674,450.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	470,626.50
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19			3,472,000.000	3,654,349.44
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,817,483.75
ARDENT HEALTH 6/18 COV-LITE TL			597,437.500	601,356.69
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			592,864.450	591,397.05

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ALL KR2 AND KR3 - KR2GALLKRS00

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ARES XLI CLO LTD 41A AR 144A VAR RT 01/15/2029 DD 08/06/19			7,500,000.000	7,499,608.50
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	975,000.00
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			587,165.717	589,367.59
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			1,716,698.100	1,713,800.14
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19			740,000.000	746,260.34
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			1,398,420.100	1,422,477.12
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,051,719.820	1,063,959.11
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			1,178,192.520	1,183,692.21
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	443,770.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	658,545.05
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			771,000.000	796,057.50
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	360,444.25
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			655,383.820	659,073.64
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	821,100.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			945,000.000	992,250.00
ASCENTIUM EQUIPMENT 1A A2 144A 2.840% 06/10/2022 DD 04/23/19			1,166,000.000	1,171,998.02
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			965,000.000	991,904.20
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	547,368.37
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	624,302.05
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	696,365.40
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	400,046.36
ASSUREDPARTNERS 9/17 COV-LITE TLB			1,325,010.320	1,327,991.59
ASTRAZENECA PLC VAR RT 06/10/2022 DD 06/12/17			1,184,000.000	1,187,396.99
ASTRAZENECA PLC VAR RT 08/17/2023 DD 08/17/18			1,675,000.000	1,679,020.00
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			879,211.870	883,766.19
ASURION 7/17 2ND LIEN TLB2			885,000.000	895,177.50
ASURION 7/17 TLB4			1,400,253.820	1,407,549.14
ASURION 7/18 B7 COV-LITE TLB			943,062.500	947,947.57
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,820,875.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,740,156.20
AT&T INC 2.450% 06/30/2020 DD 05/04/15			1,500,000.000	1,505,103.77
AT&T INC 3.200% 03/01/2022 DD 02/09/17			1,856,000.000	1,900,070.37
AT&T INC 3.400% 05/15/2025 DD 05/04/15			5,540,000.000	5,801,889.42
AT&T INC 3.600% 07/15/2025 DD 01/15/19			1,805,000.000	1,910,688.49
AT&T INC 3.875% 01/15/2026 DD 01/15/19			2,195,000.000	2,352,384.83
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	38,258.97
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	619,299.29
AT&T INC 5.450% 03/01/2047 DD 02/09/17			755,000.000	937,916.00
AT&T INC VAR RT 06/12/2024 DD 08/22/18			9,027,000.000	9,183,634.07

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ATENTO LUXCO 1 SA 144A 6.125% 08/10/2022 DD 08/10/17			240,000.000	236,400.00
ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19			915,400.000	918,832.75
ATKORE 12/16 COVE-LITE TL			106,512.610	106,832.15
ATLANTIC BROADBAND 8/17 COV-LITE TL			235,838.920	236,487.48
ATLANTIC DEV LLC			489,977.711	720,261.20
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	817,020.00
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,675,000.000	1,716,875.00
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,777,114.60
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,834,635.71
ATRIUM IX 9A AR 144A VAR RT 05/28/2030 DD 04/20/17			500,000.000	499,714.10
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	159,889.75
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	873,731.67
AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL			905,000.000	902,737.50
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,179,825.53
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			488,731.960	487,104.48
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,852,676.850	2,858,610.42
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,132,000.000	1,206,972.36
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,896,448.41
AVAYA 6/18 COV-LITE TLB			1,146,529.050	1,123,025.21
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	881,457.39
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	269,930.74
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,487,000.000	1,536,524.09
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	251,077.50
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,742,702.50
AVOLON GLENCAR VI			5,247,358.669	6,811,110.23
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			567,000.000	611,157.96
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,178,000.000	1,285,881.24
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			885,000.000	915,975.00
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	203,848.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			752,000.000	773,304.16
B&G FOODS INC 5.250% 09/15/2027 DD 09/26/19			571,000.000	576,710.00
BAHAMAS GOVERNMENT INTERN 144A 5.750% 01/16/2024 DD 01/16/14			1,550,000.000	1,672,062.50
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			5,985,000.000	6,236,456.43
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			925,000.000	985,998.42
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	615,170.17
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,820,000.000	2,961,000.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,849,925.00
BALL CORP 5.000% 03/15/2022 DD 03/09/12			735,000.000	777,262.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,906,887.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAMLL COMMERCIAL BPR DNM 144A VAR RT 11/05/2032 DD 12/01/19			870,000.000	863,781.68
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	924,533.89
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,990,000.000	1,982,915.20
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	567,915.77
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,528,437.89
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,222,615.56
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	860,200.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	2,171,824.83
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,886,562.50
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,677,122.44
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	505,025.29
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	459,113.90
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	391,689.75
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	326,952.06
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,022,719.50
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	512,315.25
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			353,803.455	226,434.21
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	416,373.65
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	895,567.67
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	500,485.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			2,725,000.000	2,726,660.53
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			910,858.770	911,188.68
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,302,758.95
BANCORP COMMERCIAL CRE6 A 144A VAR RT 09/15/2036 DD 09/26/19			14,805,427.900	14,825,835.71
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			1,088,000.000	1,086,567.10
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	814,818.26
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,677,137.52
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			30,520,124.080	409,580.06
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			237,000.000	239,962.50
BANK 2018-BNK13 BN13 A5 VAR RT 08/15/2061 DD 08/01/18			1,117,000.000	1,249,803.92
BANK 2019-BNK18 BN18 F 144A 3.325% 05/15/2062 DD 05/01/19			1,770,000.000	1,300,419.00
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	865,829.07
BANK 2019-BNK24 BN24 A3 2.960% 11/15/2062 DD 12/01/19			566,000.000	580,375.32
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			625,000.000	646,176.29
BANK OF AMERICA CORP 4.200% 08/26/2024 DD 08/26/14			4,144,000.000	4,449,886.09
BANK OF AMERICA CORP VAR RT 01/23/2022 DD 01/23/18			975,000.000	982,100.66
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19			1,490,000.000	1,635,823.33
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,615,000.000	1,707,141.26
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			1,870,000.000	2,121,156.67

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			5,249,000.000	5,354,456.87
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			4,300,000.000	4,312,235.61
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19			1,225,000.000	1,233,195.52
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			2,270,000.000	2,322,992.77
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17			1,425,000.000	1,496,454.87
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			1,004,000.000	1,070,759.88
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	140,263.87
BANK OF MONTREAL 2.900% 03/26/2022 DD 03/26/19			1,090,000.000	1,111,347.08
BANQUE FEDERATIVE DU CRED 144A 2.125% 11/21/2022 DD 11/21/19			892,000.000	893,255.13
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,630,000.000	1,811,946.36
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,752,463.00
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	453,543.96
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,753,057.38
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			1,328,000.000	1,400,243.17
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	982,923.70
BARINGS CLO LTD 2019 3A E 144A VAR RT 04/20/2031 DD 05/23/19			750,000.000	743,189.70
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			887,467.650	891,239.38
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,227,291.720	1,222,689.38
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,272,000.000	1,278,225.54
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			4,948,000.000	5,061,200.44
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18			775,000.000	791,295.21
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18			270,000.000	271,545.12
BAT CAPITAL CORP VAR RT 08/14/2020 DD 11/14/18			1,450,000.000	1,452,522.96
BAT INTERNATIONAL FINANCE 144A 3.950% 06/15/2025 DD 06/15/15			930,000.000	983,842.75
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,160,000.000	1,321,008.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,416,000.000	1,626,417.60
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			993,000.000	1,019,205.27
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			1,757,000.000	1,822,009.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,890,000.000	1,975,050.00
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,605,000.000	2,627,793.75
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			3,382,000.000	3,494,383.86
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	271,534.80
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			461,000.000	479,440.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	970,031.60
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	137,985.60
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	532,216.43
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			4,621,000.000	4,851,034.77
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	961,951.49
BAYER US FINANCE II LLC 144A VAR RT 06/25/2021 DD 06/25/18			2,825,000.000	2,833,913.98

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			2,255,000.000	2,268,430.64
BAYVIEW OPPORTUNIT RN1 A1 144A VAR RT 02/28/2034 DD 02/28/19			671,912.330	670,915.14
BAYVIEW OPPORTUNIT RN2 A1 144A VAR RT 03/28/2034 DD 03/28/19			252,487.500	252,746.86
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,491,423.89
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	597,069.06
BBCMS 2017-DELCO MO DELCO A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	600,728.56
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			3,875,000.000	3,855,576.17
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	885,841.92
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	780,001.01
BBCMS MORTGAGE TRUST 201 C2 A5 4.314% 12/15/2051 DD 12/01/18			826,000.000	929,201.43
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			688,699.670	691,958.18
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			196,701.550	197,130.60
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,233,889.02
BBCMS TRUST 2018-RR RRI G 144A VAR RT 02/15/2033 DD 02/27/18			1,651,000.000	1,668,665.70
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	284,605.23
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			1,500,000.000	1,633,140.00
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			16,679,801.620	468,852.54
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,432,242.50
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			3,453,617.657	3,457,261.22
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	676,740.69
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			660,000.000	679,800.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,342,000.000	2,353,710.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	651,000.00
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			1,693,000.000	1,705,464.11
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			7,567,000.000	7,570,716.76
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			1,010,000.000	1,160,876.88
BELFOR 4/19 TLB			783,037.500	784,995.10
BELLRING BRANDS/POST HOLDINGS 0.000% 10/10/2024 DD 09/24/19			784,000.000	791,353.92
BELRON 10/17 USD COV-LITE TLB			505,987.500	507,464.98
BELRON 10/19 (USD) TLB 0.000% 10/25/2026 DD 10/21/19			335,000.000	336,048.55
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,778,051.73
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,927,533.96
BENCHMARK 2019-B13 MORT B13 A4 2.952% 08/15/2057 DD 10/01/19			832,000.000	851,923.74
BENCHMARK 2019-B15 MORT B15 A5 2.928% 12/15/2072 DD 12/01/19			964,000.000	985,012.12
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17			2,283,023.000	2,275,683.31
BENEFIT STREET P IVA A1RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	750,993.75
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	750,231.75
BENEFIT STREET PA 11A A2A 144A VAR RT 04/15/2029 DD 04/27/17			800,000.000	798,414.40
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	965,767.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,157,419.36
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			564,000.000	667,762.76
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			555,000.000	658,493.73
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			1,390,000.000	1,454,301.40
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			1,262,000.000	1,374,015.12
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			266,000.000	273,235.20
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19			321,000.000	338,558.70
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			945,000.000	1,013,512.50
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,055,578.75
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	181,013.75
BERRY PLASTICS 5/19 COV-LITE			1,192,012.500	1,194,003.16
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			4,304,000.000	4,277,413.33
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			1,239,000.000	1,231,347.07
BIG RIVER STEEL 8/17 TL 0.000% 08/15/2023 DD 07/31/17			831,162.780	829,084.87
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,443,000.000	1,522,365.00
BISON MIDSTREAM 5/18 TLB			641,875.000	546,126.50
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			1,846,474.530	1,857,590.31
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			680,000.000	679,559.14
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	266,427.09
BLACKSTONE MORTGAGE 11/19 TLB 0.000% 04/23/2026 DD 11/07/19			932,662.500	937,717.53
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			675,000.000	700,312.50
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			615,656.240	616,425.81
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	166,674.60
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,158,796.62
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	606,590.53
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,159,713.38
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			750,000.000	751,204.95
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	896,503.54
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	893,971.57
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			3,891,000.000	3,937,213.68
BNYM-M DB SL INT CREDIT BIF			375,597.827	152,931,049.06
BOEING CO/THE 2.600% 10/30/2025 DD 10/29/15			1,460,000.000	1,480,054.80
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			270,000.000	274,235.76
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			955,000.000	977,407.16
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			270,000.000	269,919.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			622,000.000	637,861.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			672,000.000	692,993.28
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			897,000.000	942,415.11
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			300,000.000	308,625.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			1,377,000.000	1,508,675.63
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			311,000.000	312,294.40
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			1,365,000.000	1,523,708.73
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,399,390.61
BOSTON SCIENTIFIC CORP 3.750% 03/01/2026 DD 02/25/19			1,080,000.000	1,157,686.97
BOYD 8/18 COV-LITE TLB			758,999.990	679,578.23
BOYD GAMING CORP 144A 4.750% 12/01/2027 DD 12/03/19			1,740,000.000	1,807,425.00
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	300,300.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			246,000.000	264,680.63
BRAND ENERGY 6/17 COV-LITE TL			1,737,647.840	1,731,131.66
BRANDYWINE OPERATING PARTNERSH 4.100% 10/01/2024 DD 09/16/14			58,000.000	61,471.44
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			750,000.000	746,445.00
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			14,235,000.000	3,719,813.96
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			29,495,000.000	8,148,204.88
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,782,437.500	1,793,577.73
BRISTOL-MYERS SQUIBB CO 144A 3.450% 11/15/2027 DD 11/15/19			1,165,000.000	1,246,866.28
BRITISH TELECOMMUNICATIONS PLC 4.500% 12/04/2023 DD 12/04/18			850,000.000	915,089.80
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			2,127,000.000	2,189,556.39
BROADCOM CORP / BROADCOM CAYMA 2.650% 01/15/2023 DD 10/17/17			586,000.000	589,338.78
BROADCOM CORP / BROADCOM CAYMA 3.000% 01/15/2022 DD 01/15/18			1,923,000.000	1,951,449.20
BROADCOM CORP / BROADCOM CAYMA 3.625% 01/15/2024 DD 01/15/18			595,000.000	616,672.70
BROADCOM INC 144A 3.125% 04/15/2021 DD 04/05/19			2,435,000.000	2,464,561.82
BROADCOM INC 144A 3.125% 10/15/2022 DD 04/05/19			1,112,000.000	1,132,902.63
BROADCOM INC 144A 3.625% 10/15/2024 DD 04/05/19			4,805,000.000	4,996,666.65
BROADCOM INC 144A 4.750% 04/15/2029 DD 04/05/19			1,023,000.000	1,118,633.11
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19			1,310,000.000	1,382,050.00
BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14			2,000,000.000	2,127,662.24
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			785,000.000	785,353.57
BUCKEYE PARTNERS 10/19 COV-LIT 0.000% 11/15/2026 DD 06/10/19			1,070,000.000	1,078,474.40
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			880,000.000	647,020.00
BURGER KING/RESTAURANT BRANDS 11/19 TLB4			1,064,460.730	1,065,514.55
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			545,417.424	561,596.36
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			7,503,000.000	7,813,095.99
BWAY 3/17 TLB			1,224,665.030	1,219,313.24
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	234,260.00
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	395,258.37
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			17,240,000.000	17,253,817.86
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			720,800.000	720,813.91
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,834,700.53

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CABLE & WIRELESS 2/18 TLB4 0.000% 01/30/2026 DD 02/02/18			935,893.340	941,012.68
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			131,356.900	131,430.46
CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12			490,000.000	527,975.00
CADE FUNDING LP SERIES 3			1,454,855.564	1,879,419.42
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	503,206.06
CAESARS RESORT 12/17 COV-LITE TL			633,712.500	634,371.56
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			879,000.000	909,765.00
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			580,000.000	237,800.00
CALIFORNIA RESOURCES CORP 144A 8.000% 12/15/2022 DD 12/15/15			415,000.000	178,450.00
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	61,080.80
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	422,433.00
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	481,206.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	232,178.35
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			1,771,000.000	1,804,542.74
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,488,000.000	2,524,337.25
CALPINE 3/19 B-9 COV-LITE TLB 0.000% 03/20/2026 DD 03/18/19			389,025.000	390,989.57
CALPINE 5/15 B5 COV-LITE TL			894,231.040	898,281.91
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			963,000.000	971,541.81
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			1,198,000.000	1,222,798.60
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			897,000.000	934,001.25
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	727,755.00
CALUMET SPECIALTY PRODUCT 144A 11.000% 04/15/2025 DD 10/11/19			350,000.000	380,625.00
CAMBREX 11/19 COV-LITE TL			649,000.000	645,755.00
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			647,000.000	664,792.50
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19			1,245,000.000	1,247,916.36
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19			685,000.000	699,962.38
CAMPBELL SOUP CO VAR RT 03/16/2020 DD 03/16/18			2,972,000.000	2,972,883.55
CAMPING WORLD 11/16 COV-LITE TLB			1,526,072.840	1,439,407.16
CANADA HOUSING TRUST NO 1 2.350% 15-JUN-2023			3,470,000.000	2,714,534.11
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			2,720,000.000	2,896,971.55
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	670,175.91
CANADIAN PACIFIC RR CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	824,664.11
CANTOR COMMERCIAL CF1 65B 144A VAR RT 05/15/2052 DD 04/01/19			972,000.000	994,771.92
CANTOR COMMERCIAL CF1 65C 144A VAR RT 05/15/2052 DD 04/01/19			1,692,000.000	1,694,881.47
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	1,006,580.61
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			2,381,092.510	2,386,542.36
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			582,834.520	583,601.36
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	845,310.71
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			2,562,000.000	2,562,309.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			1,457,000.000	1,486,543.15
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			4,066,000.000	4,053,519.82
CAPITAL ONE MULTI-ASSET A3 A3 2.060% 08/15/2028 DD 09/05/19			740,000.000	726,328.05
CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			10,104,000.000	10,114,691.05
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,075,551.11
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			241,000.000	250,037.50
CARDINAL HEALTH INC 3.079% 06/15/2024 DD 06/12/17			2,843,000.000	2,925,479.81
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14			1,268,000.000	1,324,809.12
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			1,632,000.000	1,639,064.21
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			2,630,000.000	2,708,186.75
CARMAX AUTO OWNER TRUST 2 4 A3 2.020% 11/15/2024 DD 10/23/19			1,961,000.000	1,965,440.88
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			3,835,000.000	3,891,949.75
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	376,843.86
CASCADE FUND S 4 LLC			3,651,876.230	3,926,417.09
CATALENT PHARMA 5/19 INCREMENTAL TLB			786,050.000	788,258.80
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	493,695.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	298,537.50
CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19			153,755.880	121,979.15
CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19			132,872.280	54,035.17
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			1,706.000	89.57
CATERPILLAR FINANCIAL SERVICES 2.150% 11/08/2024 DD 11/08/19			680,000.000	682,770.30
CATERPILLAR FINANCIAL SERVICES 2.950% 02/26/2022 DD 02/26/19			3,560,000.000	3,641,152.70
CATERPILLAR FINANCIAL SERVICES VAR RT 05/15/2023 DD 05/16/18			2,450,000.000	2,456,118.88
CBS RADIO/ENTERCOM MEDIA 12/19			325,821.740	327,858.12
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,498,000.000	3,561,068.94
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,853,000.000	1,944,389.96
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			4,964,000.000	5,237,020.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			261,000.000	279,270.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	143,310.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,971,000.000	3,134,464.42
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	925,206.25
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	593,257.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,645,000.000	1,663,506.25
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			47,801.292	44,879.67
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			1,513,000.000	1,598,106.25
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	595,950.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	194,914.26
CELESTICA 6/18 COV-LITE TLB			231,475.000	229,160.25
CENTENE CORP 144A 4.250% 12/15/2027 DD 12/06/19			1,712,000.000	1,761,220.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CENTENE CORP 144A 4.625% 12/15/2029 DD 12/06/19			3,423,000.000	3,598,771.05	
CENTENE CORP 144A 4.750% 01/15/2025 DD 07/15/19			230,000.000	238,907.90	
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,038,000.000	2,162,827.50	
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			647,000.000	672,058.31	
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	876,687.50	
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,309,672.50	
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	822,640.00	
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			1,655,000.000	1,657,378.86	
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,800,980.64	
CENTERPOINT ENERGY INC 3.850% 02/01/2024 DD 10/05/18			460,000.000	485,266.77	
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,355,000.000	1,432,912.50	
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			70,000.000	68,600.00	
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			2,240,000.000	2,250,019.97	
CENTURYLINK 5/17 COV-LITE TLB			2,717,634.900	2,727,146.62	
CENTURYLINK 5/17 TLA			868,921.840	870,555.41	
CENTURYLINK INC 144A 5.125% 12/15/2026 DD 12/16/19			1,604,000.000	1,632,278.52	
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	513,211.65	
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,378,214.97	
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	2,032,882.50	
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			330,000.000	368,775.00	
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	179,850.00	
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,460,267.10	
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,615,240.92	
CF TRUST 2019-MF1 MF1 D 144A VAR RT 08/21/2032 DD 08/21/19			5,714,000.000	5,722,871.56	
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	243,459.51	
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	852,848.03	
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,067,103.20	
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,575,000.000	1,618,312.50	
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			321,000.000	327,018.75	
CHARTER COMM OPERATING 10/19 T 0.000% 02/01/2027 DD 10/18/19			97,234.110	97,781.54	
CHARTER COMM OPERATING 10/19 TLB1			43,203.560	43,480.49	
CHARTER COMM OPERATING 12/17 TLA2			1,453,779.630	1,457,414.07	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			4,045,000.000	4,402,378.50	
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17			385,000.000	431,934.22	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			1,360,000.000	1,588,377.12	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,260,000.000	1,562,055.05	
CHARTER COMMUNICATIONS OPERATI VAR RT 02/01/2024 DD 07/03/18			1,803,000.000	1,854,684.80	
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			225,000.000	199,125.00	
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			94,000.000	94,360.02	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			588,000.000	592,410.00
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			1,470,000.000	1,652,956.20
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			3,611,000.000	4,161,280.29
CHENIERE ENERGY PARTNERS 144A 4.500% 10/01/2029 DD 09/12/19			2,342,000.000	2,406,639.20
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,268,000.000	1,340,910.00
CHESAPEAKE FUNDING 1A A1 144A 2.940% 04/15/2031 DD 03/26/19			5,577,977.941	5,650,169.25
CHG HEALTHCARE 12/17 COV-LITE TLB			620,360.880	624,045.83
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	139,374.00
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	147,771.00
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	179,682.00
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			970,000.000	1,005,143.10
CHINA OVERSEAS FINANCE CA REGS 3.950% 11/15/2022			675,000.000	695,950.66
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			460,000.000	473,800.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,262,000.000	1,280,930.00
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,678,110.57
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	400,124.44
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	4,001,259.60
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	677,390.61
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	315,734.32
CIBANCO SA IBM / PLA ADMI 144A 4.962% 07/18/2029 DD 07/18/19			400,000.000	413,504.00
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	1,021,432.40
CIGNA CORP 144A 3.875% 10/15/2047 DD 04/15/19			1,710,000.000	1,738,401.58
CIGNA CORP 144A 4.500% 02/25/2026 DD 08/25/19			780,000.000	855,956.93
CIGNA CORP 3.200% 09/17/2020 DD 03/17/19			1,275,000.000	1,284,920.55
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			2,713,000.000	2,777,191.42
CIGNA CORP VAR RT 07/15/2023 DD 07/15/19			1,500,000.000	1,508,259.11
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			2,960,000.000	2,960,165.79
CIMAREX ENERGY CO 4.375% 03/15/2029 DD 03/08/19			1,070,000.000	1,135,045.68
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			1,316,000.000	1,390,078.12
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,551,885.00
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			999,895.490	998,525.63
CIRQUE DU SOLEIL 6/17 TL			1,066,413.130	1,011,492.85
CISION US 8/17 (USD) COV-LITE TL			406,519.950	407,028.10
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	347,431.26
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	511,332.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	60,420.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			295,000.000	297,031.52
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,788,358.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			4,072,000.000	4,071,781.33
CITIBANK CREDIT CARD ISS A8 A8 1.860% 08/08/2022 DD 08/08/17			1,500,000.000	1,499,927.40
CITIBANK NA VAR RT 02/19/2022 DD 02/19/19			2,895,000.000	2,931,675.95
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,646,229.39
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,474,134.87
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	542,135.20
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,538,796.825	588,382.05
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,745,140.94
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,964,249.50
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	369,714.51
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,311,481.39
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,869,525.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	243,662.34
CITIGROUP COMMERCIAL M GC43 A4 3.038% 11/10/2052 DD 11/01/19			802,000.000	826,712.59
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	895,311.53
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,656,785.03
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,076,034.50
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	970,903.08
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	266,000.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	537,866.00
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			1,200,000.000	1,306,740.15
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			2,316,000.000	2,551,725.77
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	167,433.24
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			694,000.000	722,318.69
CITIGROUP INC VAR RT 04/25/2022 DD 04/25/17			3,000,000.000	3,039,487.86
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			8,546,000.000	8,690,600.54
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,317,264.79
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	260,809.43
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			3,342,000.000	3,393,987.49
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	813,685.27
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,105,760.228	2,103,549.67
CLARIVATE ANALYTICS 10/19 COV- 0.000% 10/30/2026 DD 10/21/19			1,145,000.000	1,151,297.50
CLEAN HARBORS 6/17 COV-LITE TL 0.000% 06/28/2024 DD 06/14/17			235,950.000	237,365.70
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			338,000.000	355,745.00
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19			561,000.000	601,728.60
CLEAR CHANNEL 4/19 EXIT TL			690,662.270	695,552.16
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,337,000.000	1,392,218.10
CLEAR CHANNEL WORLDWIDE H 144A 9.250% 02/15/2024 DD 02/12/19			2,168,000.000	2,401,060.00
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	651,841.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			430,000.000	443,975.00
CLEARWAY ENERGY OPERATING LLC 5.750% 10/15/2025 DD 04/15/19			1,421,000.000	1,495,602.50
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			1,185,000.000	1,247,562.21
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	782,804.22
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			1,163,000.000	1,182,096.46
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			2,068,000.000	2,190,830.93
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	966,688.44
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	704,165.00
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,450,000.000	3,694,191.00
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			383,000.000	424,172.50
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			3,056,000.000	3,272,076.71
COCA-COLA FEMSA SAB DE CV 3.875% 11/26/2023 DD 11/26/13			1,225,000.000	1,294,311.15
COINMACH 6/17 COV-LITE TLB1			1,285,412.520	1,272,789.76
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			799,499.981	820,241.97
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			642,000.000	682,125.00
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	354,250.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,738,836.00
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15			545,000.000	633,017.50
COLOMBIAN TES 10.000% 07/24/2024			8,336,400,000.000	3,007,273.37
COLOMBIAN TES 11.000% 07/24/2020			3,465,900,000.000	1,096,234.44
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,361,020.51
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			419,788.760	421,866.55
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	499,753.70
COLUMBUS MCKINNON 2/18 TLB			755,011.970	758,787.03
COMCAST CORP 2.650% 02/01/2030 DD 11/05/19			621,000.000	623,660.43
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19			1,450,000.000	1,473,010.13
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18			105,000.000	136,838.17
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			421,515.000	458,397.56
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,252,000.000	2,420,922.52
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			1,311,000.000	1,350,343.11
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			1,782,000.000	1,569,346.99
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,428,844.26
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,435,679.87
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,934,655.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			445,000.000	448,754.69
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	307,484.10
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	689,447.85
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			330,112.580	338,787.31
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	986,449.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,386.279	1,437,344.11
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	518,780.37
COMM 2014-CCRE16 MORTG CR16 A4 4.051% 04/10/2047 DD 04/01/14			637,000.000	676,058.74
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	764,098.12
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			7,567,000.000	6,561,276.09
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,763,000.000	7,093,976.90
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,238,296.05
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14			3,290,000.000	3,466,765.45
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			1,212,000.000	1,277,636.10
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	1,034,936.85
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	483,918.26
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,787,505.49
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	670,122.44
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,683,489.380	2,811,732.80
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,272,000.000	3,429,860.26
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15			4,117,000.000	4,374,809.01
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,603,599.45
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	1,172,130.88
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			484,604.250	484,478.79
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			1,997,000.000	1,876,157.93
COMM 2016-CR28 MORTGAG CR28 A4 3.762% 02/10/2049 DD 02/01/16			1,194,000.000	1,274,131.25
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,800,306.44
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	778,902.97
COMMIT TO PUR FNMA SF MTG 2.500% 01/01/2035 DD 01/01/20			720,000.000	726,581.25
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2035 DD 01/01/20			2,800,000.000	2,869,671.86
COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2050 DD 01/01/20			9,620,000.000	9,756,784.37
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2050 DD 01/01/20			10,330,000.000	10,626,583.90
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2050 DD 01/01/20			2,685,000.000	2,792,609.78
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2050 DD 01/01/20			10,725,000.000	11,291,832.98
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2050 DD 01/01/20			2,560,000.000	2,736,800.00
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2050 DD 01/01/20			8,465,000.000	8,696,795.49
COMMIT TO PUR GNMA II JUMBOS 3.500% 01/20/2050 DD 01/01/20			3,855,000.000	3,972,908.80
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2050 DD 01/01/20			4,785,000.000	4,952,475.05
COMMONSPIRIT HEALTH 2.760% 10/01/2024 DD 08/21/19			1,419,000.000	1,432,137.15
COMMONSPIRIT HEALTH 3.347% 10/01/2029 DD 08/21/19			805,000.000	809,940.30
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19			300,000.000	299,946.91
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,172,127.29
COMMSCOPE 1/19 TLB 0.000% 02/06/2026 DD 01/28/19			895,000.000	899,752.45
COMMSCOPE INC 144A 5.500% 03/01/2024 DD 02/19/19			850,000.000	886,125.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			753,000.000	801,003.75
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			122,000.000	128,405.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,105,000.000	1,106,248.65
COMPASS POWER 8/18 TLB			623,368.070	621,030.44
COMPUWARE 8/18 COV-LITE TLB 0.000% 08/25/2025 DD 07/30/18			750,883.600	753,699.41
CONAGRA BRANDS INC 4.300% 05/01/2024 DD 10/22/18			3,173,000.000	3,417,338.77
CONAGRA BRANDS INC VAR RT 10/09/2020 DD 10/12/17			306,000.000	306,456.53
CONAGRA BRANDS INC VAR RT 10/22/2020 DD 10/22/18			4,500,000.000	4,500,407.61
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			1,460,000.000	1,535,689.35
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			727,000.000	751,549.89
CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19			1,928,914.990	1,929,902.40
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19			615,000.000	654,975.00
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,027,680.070	970,726.04
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19			405,000.000	418,518.23
CONSOLIDATED ENERGY 5/18 TLB			232,993.250	228,333.39
CONSORCIO TRANSMANTARO SA 144A 4.700% 04/16/2034 DD 04/16/19			400,000.000	439,504.00
CONSTELLATION BRANDS INC 4.400% 11/15/2025 DD 10/29/18			980,000.000	1,070,920.85
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15			240,000.000	267,486.83
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,452,000.000	1,535,490.00
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,730,716.80
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			1,401,000.000	1,401,552.42
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			904,164.820	907,539.88
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			7,122.580	52,830.26
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			32,414.680	32,677.28
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,835,000.000	2,932,205.04
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,840,000.000	4,083,379.20
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,813,000.000	2,939,148.31
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			5,652,000.000	5,692,539.54
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			855,000.000	893,993.38
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			650,000.000	704,548.74
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,326,000.000	1,382,355.00
CORNING INC 5.450% 11/15/2079 DD 11/19/19			375,000.000	410,860.43
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 4.500% 09/16/2025 DD 09/16/15			200,000.000	216,126.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			495,000.000	522,225.00
COVIA/UNIMIN 4/18 TL			893,687.500	684,931.03
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			2,195,000.000	2,235,947.46
COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17			148,000.000	152,194.15
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			85,000.000	87,440.41

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			876,058.510	865,545.80
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,109,849.680	1,108,928.50
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			963,000.000	965,407.50
CPI INTERNATIONAL 7/17 TL			1,033,900.000	992,544.00
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	520,541.97
CPM HOLDINGS 10/18 2ND LIEN 0.000% 10/24/2026 DD 10/10/18			545,000.000	533,304.30
CPM HOLDINGS 10/18 COV-LITE TL 0.000% 10/24/2025 DD 10/10/18			828,737.500	818,792.65
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			984,786.820	988,365.14
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	204,657.88
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			757,634.940	759,870.49
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			1,713,588.420	1,717,489.75
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	200,917.94
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			200,000.000	201,180.28
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	912,915.99
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19			1,843,073.560	1,842,623.12
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			754,000.000	751,784.22
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	908,632.30
CREATIVE ARTISTS 11/19 COV-LIT 0.000% 11/27/2026 DD 11/13/19			1,278,000.000	1,287,585.00
CREDIT ACCEPTANCE AU 1A A 144A 3.010% 02/16/2027 DD 02/22/18			1,449,000.000	1,454,402.02
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,967,337.24
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	863,458.90
CREDIT SUISSE AG/NEW YORK NY 2.100% 11/12/2021 DD 11/12/19			1,305,000.000	1,311,176.17
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	9,478,711.62
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			14,045.444	13,583.50
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	524,602.77
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			20,505.679	0.00
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,665,000.000	3,757,145.46
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			6,233,000.000	6,252,610.26
CREDIT SUISSE MORT ICE4 D 144A VAR RT 05/15/2036 DD 06/05/19			1,150,000.000	1,151,031.32
CRESTWOOD MIDSTREAM PARTN 144A 5.625% 05/01/2027 DD 04/15/19			800,000.000	811,000.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,325,000.000	1,392,906.25
CROWN CASTLE 1/16 TLA 0.000% 01/21/2021 DD 01/21/16			3,030,937.500	3,015,782.81
CROWN CASTLE INTERNATIONAL COR 3.800% 02/15/2028 DD 01/16/18			1,160,000.000	1,236,548.67
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,149,500.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,100,000.000	3,162,000.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	524,172.51
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			826,000.000	866,590.96
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,280,000.000	2,431,050.00
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	726,725.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	2,077,899.75
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,536,000.000	1,626,224.64
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			3,375,000.000	3,602,812.50
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			2,891,000.000	3,223,465.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	2,013,678.75
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			2,268,000.000	2,562,840.00
CSMC 2017-HD TRUST HD A 144A VAR RT 002/15/2031 DD 03/29/17			209,000.000	208,868.48
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			974,666.980	976,335.22
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	3,656,957.94
CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19			705,000.000	755,231.25
CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19			1,299,000.000	1,320,227.47
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	328,443.71
CVS HEALTH CORP VAR RT 03/09/2021 DD 03/09/18			1,500,000.000	1,509,197.66
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			141,393.049	136,609.61
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			14,445.309	13,940.86
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			39,171.030	38,064.99
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			14,010.690	13,449.67
CYRUSONE LP / CYRUSONE FINANCE 2.900% 11/15/2024 DD 12/05/19			391,000.000	392,501.44
CYRUSONE LP / CYRUSONE FINANCE 3.450% 11/15/2029 DD 12/05/19			2,177,000.000	2,182,964.98
CYXTERA 3/17 COV-LITE TLB			639,816.640	562,641.95
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	262,631.25
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	589,989.38
DANSKE BANK A/S 144A 2.750% 09/17/2020 DD 09/17/15			605,000.000	606,841.85
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	622,882.83
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			3,300,000.000	3,612,292.20
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			965,000.000	973,553.88
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			490,000.000	497,261.67
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			1,222,000.000	1,299,902.50
DATATEL 1/17 COV-LITE TLB			146,493.960	146,756.19
DAVITA 8/19 TLB			860,000.000	865,985.60
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			55,000.000	56,581.25
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			387,000.000	396,675.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			759,787.540	720,529.32
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,194,000.000	1,219,491.90
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			641,775.000	657,498.49
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,058,000.000	2,105,910.24
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,943,342.049	2,934,112.32
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,116,618.590	1,345,672.43
DBUBS 2011-LC2 MOR LC2A F 144A VAR RT 07/10/2044 DD 06/01/11			2,364,000.000	2,253,880.62

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	1,335,036.63
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 11/19/2035 DD 12/27/18			1,336,000.000	1,337,621.91
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,020,000.000	948,600.00
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	377,302.50
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,934,000.000	3,044,025.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			2,170,000.000	2,359,875.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	602,752.50
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			1,260,000.000	1,253,700.00
DELL 9/19 COV-LITE TLB			1,067,408.320	1,073,951.54
DELL INTERNATIONAL LLC / 144A 4.000% 07/15/2024 DD 03/20/19			1,226,000.000	1,284,509.98
DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19			490,000.000	539,587.71
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,905,000.000	2,148,056.91
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			9,026,000.000	9,790,857.92
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			263,000.000	267,110.69
DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16			1,699,000.000	2,234,079.41
DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16			3,113,000.000	4,289,517.88
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			604,000.000	558,700.00
DELTA AIR LINES INC 2.600% 12/04/2020 DD 12/05/17			1,925,000.000	1,930,656.34
DENTALCORP 5/18 COV-LITE TL			632,461.230	628,242.71
DEUTSCHE TELEKOM INTERNAT 144A 2.225% 01/17/2020 DD 01/19/17			1,233,000.000	1,233,068.31
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			446,000.000	388,020.00
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			3,868,000.000	3,912,683.13
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			3,334,000.000	3,242,315.00
DIAMOND SPORTS/SINCLAIR/REGION SPORTS NETWORK 7/19 TLB			1,225,000.000	1,222,452.00
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			700,000.000	708,174.18
DIAMONDBACK ENERGY INC 3.250% 12/01/2026 DD 12/05/19			1,600,000.000	1,619,505.23
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			2,877,000.000	3,020,629.79
DIEBOLD 5/17(USD) TLB			91,334.230	89,050.87
DIEBOLD 8/18 TLA1			327,554.180	344,750.77
DIEBOLD 8/19 TLA 0.000% 04/22/2022 DD 07/25/19			791,430.310	787,473.16
DIGICERT 8/19 COV-LITE TLB 0.000% 08/07/2026 DD 07/22/19			1,290,000.000	1,292,902.50
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	990,090.90
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,250,021.78
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,201,144.96
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,361,350.89
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			2,610,000.000	2,812,546.34
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	539,597.10
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,055,000.000	1,061,593.75
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			2,580,000.000	2,734,800.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	316,781.26
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,187,000.000	3,376,275.93
DIVVY REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			2,254,654.887	2,505,025.45
DIVVYPAY INC SERIES C			4,426.000	90,998.56
DIVVYPAY INC WARRANTS			24,542.000	459,544.04
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	425,580.00
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,713,731.280	1,723,702.80
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			3,866,710.300	3,867,412.88
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	612,248.10
DOLE FOOD 4/17 TLB			99,093.750	98,810.34
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	212,577.89
DOLLAR TREE INC 4.000% 05/15/2025 DD 04/19/18			400,000.000	427,954.17
DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			2,163,000.000	2,163,401.60
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			2,152,000.000	2,159,521.06
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			590,000.000	596,197.28
DOMINION ENERGY INC STEP 04/01/2021 DD 01/01/2016			1,052,000.000	1,078,211.93
DOMINION ENERGY INC STEP 08/15/2024 DD 05/15/2019			3,561,000.000	3,668,424.58
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			530,000.000	571,728.58
DOMINION ENERGY INC VAR RT 12/31/2049 DD 12/13/19			575,000.000	586,597.75
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			530,000.000	666,527.48
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	301,253.12
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			906,500.000	907,225.20
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,508,332.500	1,581,833.54
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			666,500.020	425,893.51
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			873,400.000	877,767.01
DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18			200,000.000	230,920.00
DR HORTON INC 2.500% 10/15/2024 DD 10/10/19			612,000.000	612,716.91
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	80,029.10
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,082,285.36
DRIVE AUTO RECEIVABL CA D 144A 4.180% 03/15/2024 DD 11/22/16			3,759,156.120	3,804,517.11
DRIVE AUTO RECEIVABLE 3 D 144A 3.530% 12/15/2023 DD 10/25/17			8,974,000.000	9,056,575.16
DRIVE AUTO RECEIVABLES T 1 A2A 3.080% 09/15/2021 DD 01/23/19			33,870.260	33,883.75
DRIVE AUTO RECEIVABLES T 3 A2A 2.630% 09/15/2022 DD 06/19/19			1,001,596.680	1,003,150.45
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,748,531.57
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	756,404.64
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	442,259.70
DRIVE AUTO RECEIVABLES TRU 3 B 3.370% 09/15/2022 DD 07/24/18			1,535,706.247	1,537,260.23
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			5,708,000.000	5,849,294.12
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,875,714.94

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			3,685,121.320	3,690,742.96
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,738,683.16
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,246,524.16
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,455,000.000	1,444,641.85
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	358,731.97
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,842,652.88
DRIVETIME AUTOMOTIVE GROU 144A 8.000% 06/01/2021 DD 06/03/14			529,000.000	537,596.25
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			1,162,896.040	1,167,074.56
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			1,045,945.480	1,049,406.19
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			786,346.250	788,174.58
DT AUTO OWNER TRUST 4A A 144A 2.170% 05/15/2023 DD 10/30/19			2,486,615.130	2,487,557.81
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			765,000.000	764,941.83
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			1,100,000.000	1,134,171.94
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	532,521.43
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			5,746,000.000	5,774,032.32
DUFF & PHELPS 10/17 COV-LITE TLB			652,439.620	654,070.72
DUFF & PHELPS 12/17 COV-LITE 0.000% 02/13/2025 DD 11/29/17			906,200.000	902,312.40
DUKE ENERGY CORP VAR RT 12/31/2049 DD 09/12/19			1,350,000.000	1,415,542.50
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,585,747.43
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	315,963.20
DUN & BRADSTREET 1/19 COV-LITE TL			447,000.000	450,540.24
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			3,335,000.000	3,568,277.61
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			655,000.000	781,854.58
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	763,177.29
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			504,000.000	518,604.14
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			641,045.390	644,449.34
EAB/ADVISORY BOARD 9/17 COV-LITE TL			936,786.850	937,957.83
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			342,000.000	347,383.08
EAGLE HOLDING CO II LLC 144A 7.750% 05/15/2022 DD 05/14/19			1,323,000.000	1,343,347.74
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,093,950.000	1,026,267.32
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,231,002.08
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,303,000.000	1,310,595.17
ECOLAB INC 1.000% 01/15/2024			325,000.000	378,154.86
EDISON INTERNATIONAL 3.550% 11/15/2024 DD 11/19/19			404,000.000	413,837.31
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			2,419,000.000	2,716,059.73
EDP FINANCE BV 144A 4.125% 01/15/2020 DD 11/20/14			2,637,000.000	2,634,141.50
ELANCO ANIMAL HEALTH INC 3.912% 08/27/2021 DD 02/27/19			200,000.000	205,187.08
ELANCO ANIMAL HEALTH INC 4.272% 08/28/2023 DD 02/28/19			233,000.000	246,139.44
ELDORADO RESORTS 4/17 COV-LITE TLB			1,322,808.530	1,321,565.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,113,000.00
ELDORADO RESORTS INC 6.000% 09/15/2026 DD 03/15/19			698,000.000	768,672.50
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			405,000.000	421,200.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	868,969.77
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,689,000.000	2,813,366.25
ELIX AVIATION 2/17 SERIES B TL			867,328.394	873,614.10
ELIX AVIATION 2/17 SERIES C TL			668,447.631	621,656.30
ELLIE MAE 3/19 TL 0.000% 04/03/2026 DD 03/19/19			1,236,000.000	1,241,413.68
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,650,514.64
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			1,485,000.000	1,629,802.35
EMDEON 3/17 COV-LITE TLB			800,411.620	802,540.72
EMERA INC VAR RT 06/15/2076 DD 06/16/16			2,142,000.000	2,420,460.00
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			945,000.000	953,794.91
EMPRESA DE TRANSMISION EL 144A 5.125% 05/02/2049 DD 05/02/19			400,000.000	455,004.00
EMPRESAS PUBLICAS DE MEDE 144A 8.375% 11/08/2027 DD 11/08/17			1,200,000,000.000	385,123.06
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			3,115,000.000	3,431,859.58
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,302,000.000	2,437,357.60
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			892,000.000	967,454.28
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			2,535,000.000	2,615,384.85
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 10/01/2025 DD 09/07/18			886,050.000	886,422.14
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			394,000.000	408,282.50
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19			394,000.000	408,775.00
ENCOMPASS HEALTH CORP 5.125% 03/15/2023 DD 03/12/15			869,000.000	884,207.50
ENCOMPASS HEALTH CORP 5.750% 09/15/2025 DD 09/16/15			425,000.000	445,187.50
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	248,832.50
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			806,000.000	847,307.50
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			760,000.000	549,100.00
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			210,000.000	141,619.80
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,183,000.000	1,186,990.30
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	702,032.62
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			2,400,000.000	2,541,320.04
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,842,787.50
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			2,429,000.000	2,486,057.21
ENERGIZER 12/18 TLB 0.000% 06/20/2025 DD 05/18/18			778,800.000	782,032.02
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	483,510.00
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			885,000.000	989,031.75
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,106,141.36
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18			590,000.000	663,310.53
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	212,923.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			1,418,000.000	1,569,924.38
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	457,284.90
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	59,475.19
ENERGY TRANSFER OPERATING LP 7.500% 10/15/2020 DD 10/15/18			3,169,000.000	3,293,317.81
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			1,933,000.000	1,488,410.00
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			352,000.000	330,880.00
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			2,434,000.000	2,578,955.87
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			1,270,000.000	1,347,240.03
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,253.92
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	706,100.22
ENLINK MIDSTREAM LLC 5.375% 06/01/2029 DD 04/09/19			350,000.000	329,000.00
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			500,000.000	468,750.00
ENNIS-FLINT 5/16 TLB			671,510.290	619,803.99
ENTEGRIS 10/18 TLB 0.000% 10/31/2025 DD 10/25/18			1,042,125.000	1,046,032.97
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	402,473.94
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			796,000.000	911,420.00
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			3,235,000.000	3,328,827.46
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			380,000.000	407,903.44
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18			350,000.000	411,163.05
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	281,495.59
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	471,004.00
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			695,000.000	690,685.79
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,276,000.000	2,284,759.60
ENVA 2018-A LLC A B 144A 7.370% 05/20/2026 DD 10/31/18			923,000.000	934,065.84
ENVA 2019-A LLC A A 144A 3.960% 06/22/2026 DD 10/17/19			403,739.890	403,689.14
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			850,973.020	723,752.55
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			575,000.000	615,612.25
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16			595,000.000	654,058.30
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	607,055.12
EQT CORP VAR RT 10/01/2020 DD 10/04/17			3,336,000.000	3,326,787.34
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	200,726.64
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,731,000.000	4,051,977.93
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			2,375,000.000	2,520,492.50
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	463,681.76
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19			1,170,000.000	1,179,727.77
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,041.19
EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	267,236.42
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19			1,265,000.000	1,310,434.68
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,063,517.44

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ALL KR2 AND KR3 - KR2GALLKRS00

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EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	782,470.29
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,145,958.57
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			13,350,000.000	1,512,793.39
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,910,232.90
EVERGY INC 2.450% 09/15/2024 DD 09/09/19			497,000.000	499,950.97
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			2,913,000.000	2,956,567.58
EVERSOURCE ENERGY 3.300% 01/15/2028 DD 01/08/18			280,000.000	288,570.24
EVO PAYMENTS 6/18 COV-LITE TL			1,576,175.410	1,584,718.28
EVOQUA WATER 12/17 COV-LITE TL			1,664,388.520	1,670,629.98
EW SCRIPPS 12/19 COV-LITE TLB2 0.000% 05/01/2026 DD 12/06/19			1,360,873.940	1,365,133.48
EXAMWORKS 1/17 TLB			1,285,305.110	1,292,130.08
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			1,115,000.000	1,199,581.14
EXELON CORP 5.100% 06/15/2045 DD 12/15/15			345,000.000	416,101.66
EXETER AUTOMOBILE RE 2A A 144A 2.930% 07/15/2022 DD 04/24/19			1,114,084.760	1,117,584.54
EXETER AUTOMOBILE RE 2A D 144A 8.250% 04/17/2023 DD 05/18/16			4,230,000.000	4,409,830.42
EXETER AUTOMOBILE RE 3A A 144A 2.900% 01/18/2022 DD 07/25/18			39,268.990	39,278.52
EXETER AUTOMOBILE RE 4A A 144A 2.180% 01/17/2023 DD 10/16/19			1,664,163.940	1,664,666.68
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			1,215,000.000	1,210,514.95
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			908,271.360	894,647.29
EXPEDIA GROUP INC 144A 3.250% 02/15/2030 DD 09/19/19			1,690,000.000	1,626,560.10
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,145,000.000	2,366,443.37
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	357,420.01
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			112,817.590	109,621.47
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			14,350.060	13,943.52
EXPRESS SCRIPTS HOLDING CO VAR RT 11/30/2020 DD 11/30/17			1,923,000.000	1,923,299.49
EXTENDED STAY 9/19 COV-LITE 0.000% 06/12/2026 DD 09/04/19			536,211.575	540,426.20
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			746,000.000	686,320.00
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			668,782.250	669,708.58
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			350,881.070	351,345.85
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	3,045,706.03
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,075,591.06
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,665,708.03
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			490,000.000	698,525.58
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	284,346.88
FGLMC POOL #Q6-0459 4.500% 12/01/2048 DD 12/01/18			14,533.850	15,867.40
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,643,851.310	1,772,974.14
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			4,738.720	5,217.38
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			53,147.460	57,037.26
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			31,134.630	35,655.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	138,376.310	152,782.52
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	16,694.400	18,936.48
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	44,813.530	48,507.28
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	9,746.040	10,448.57
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	18,555.210	18,945.09
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	2,551.000	2,594.92
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	9,161.600	10,577.81
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,416.710	1,513.82
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	75,671.030	85,209.15
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	87,294.270	98,287.56
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	60,713.020	66,978.27
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	334,400.020	368,903.78
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	183,210.060	205,415.99
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	75,486.610	83,343.15
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	44,401.020	47,657.51
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	50,014.250	56,331.53
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	350,508.760	361,353.01
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	756,802.360	798,229.77
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	455,428.300	469,254.77
FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	37,977.354	40,265.19
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	138,957.580	147,339.01
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,440,167.770	1,475,858.68
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	353,941.700	375,290.53
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,177,441.230	1,206,670.01
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	112,707.750	117,180.84
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	808,366.470	828,423.19
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,135,136.250	1,194,804.80
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,254,612.370	3,316,413.06
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	2,309.640	2,385.34
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	3,709.660	3,831.24
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	27,829.200	29,038.07
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	45,739.710	47,718.55
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	460,691.850	477,590.01
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	332,858.380	342,907.39
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	160,194.550	166,799.30
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	3,320,878.910	3,408,981.23
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	1,667,694.680	1,730,882.43
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	572,440.430	600,703.13
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	222,955.608	233,960.55

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FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	353,901.353	380,106.99
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	2,294,914.450	2,440,352.40
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	5,265,751.764	5,490,795.78
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,480,026.950	2,636,240.40
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,558,734.250	2,738,530.01
FHLMC	POOL #G6-1606	4.500% 09/01/2048 DD 09/01/18	104,618.500	110,491.74
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	3,419,094.606	3,600,777.23
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	376,055.650	382,018.09
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	483,487.660	490,231.71
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,410,374.380	3,451,714.97
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	909,062.730	920,088.44
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	287,373.700	308,382.59
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	421,308.810	452,007.42
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,530,828.950	1,614,286.28
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	493,641.720	520,664.32
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	421,860.050	434,834.05
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	1,855,868.870	1,921,353.54
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	182,155.880	187,547.99
FHLMC	POOL #Q3-5420	3.500% 08/01/2045 DD 08/01/15	1,543,617.021	1,619,777.93
FHLMC	POOL #Q3-8373	3.500% 01/01/2046 DD 01/01/16	247,170.997	259,351.70
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	422,592.490	440,891.09
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	726,160.370	744,183.88
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	383,592.570	392,996.19
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	73,968.645	78,650.48
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,136,344.340	4,297,799.26
FHLMC	POOL #Q5-3832	3.500% 01/01/2048 DD 01/01/18	7,016.306	7,077.70
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	8,200,510.840	8,510,632.76
FHLMC	POOL #Q5-8472	4.500% 09/01/2048 DD 09/01/18	12,242.211	13,305.64
FHLMC	POOL #Q5-8517	4.500% 09/01/2048 DD 09/01/18	8,012.234	8,757.07
FHLMC	POOL #Q5-8518	4.500% 09/01/2048 DD 09/01/18	8,473.344	9,152.07
FHLMC	POOL #Q5-8519	4.500% 09/01/2048 DD 09/01/18	9,550.477	10,368.37
FHLMC	POOL #QA-5131	3.500% 12/01/2049 DD 12/01/19	3,774,740.000	3,928,988.14
FHLMC	POOL #QA-5569	3.500% 12/01/2049 DD 12/01/19	1,907,256.000	1,989,841.54
FHLMC	POOL #QA-5571	3.500% 12/01/2049 DD 12/01/19	1,121,388.000	1,173,395.52
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	192,612.157	194,374.60
FHLMC	POOL #RA-1217	5.000% 08/01/2049 DD 07/01/19	2,122,913.890	2,276,792.33
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	960,000.000	975,076.90
FHLMC	POOL #SB-8008	2.500% 08/01/2034 DD 07/01/19	50,210.034	50,669.80
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	4,362,973.610	4,402,964.02

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FHLMC	POOL #SD-7504	3.500% 08/01/2049 DD 08/01/19	2,253,524.259	2,345,504.58
FHLMC	POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	9,795,716.762	9,949,558.49
FHLMC	POOL #V8-3480	3.500% 10/01/2047 DD 10/01/17	2,216,748.293	2,303,527.83
FHLMC	POOL #V8-4591	5.000% 08/01/2048 DD 08/01/18	1,588,611.912	1,703,770.58
FHLMC	POOL #ZA-5289	3.500% 03/01/2048 DD 10/01/18	1,272,978.880	1,325,908.06
FHLMC	POOL #ZA-5924	4.500% 11/01/2048 DD 11/01/18	2,320,307.010	2,448,729.83
FHLMC	POOL #ZA-7155	4.000% 06/01/2049 DD 06/01/19	10,911,255.157	11,366,073.59
FHLMC	POOL #ZK-8694	3.500% 04/01/2032 DD 09/01/18	248,575.953	258,083.27
FHLMC	POOL #ZL-9628	4.000% 12/01/2044 DD 10/01/18	1,568,358.632	1,679,725.69
FHLMC	POOL #ZM-0850	4.000% 03/01/2046 DD 10/01/18	376,249.424	396,294.45
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	2,469,345.691	2,563,433.96
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	110,478.934	117,633.45
FHLMC	POOL #ZN-4205	4.000% 03/01/2049 DD 03/01/19	4,195,606.745	4,431,953.54
FHLMC	POOL #ZN-6438	3.500% 05/01/2034 DD 05/01/19	1,070,788.253	1,116,735.62
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	838,289.176	894,054.60
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	262,775.825	265,740.03
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	1,573,545.550	1,650,237.34
FHLMC	POOL #ZS-9927	4.500% 12/01/2045 DD 09/01/18	375,289.187	403,566.52
FHLMC	POOL #ZT-0064	3.500% 06/01/2047 DD 09/01/18	707,271.576	741,544.72
FHLMC	POOL #ZT-0240	3.500% 01/01/2048 DD 09/01/18	508,703.268	530,121.47
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	261,187.211	277,401.36
FHLMC	POOL #ZT-0522	4.500% 09/01/2048 DD 09/01/18	136,059.979	143,605.57
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	151,991.524	159,162.24
FHLMC	POOL #ZT-1593	3.500% 01/01/2049 DD 01/01/19	1,793,684.811	1,844,352.12
FHLMC	POOL #ZT-1709	3.500% 02/01/2049 DD 02/01/19	2,190,245.259	2,252,399.82
FHLMC	POOL #ZT-1955	3.000% 05/01/2049 DD 05/01/19	3,726,345.445	3,783,947.67
FHLMC	POOL #ZT-2090	3.000% 06/01/2049 DD 05/01/19	2,415,001.796	2,452,509.84
FHLMC	MULTICLASS MTG 4212	JP 3.000% 12/15/2040 DD 06/01/13	363,027.697	369,467.51
FHLMC	MULTICLASS MTG 4681	DA 3.000% 04/15/2045 DD 05/01/17	758,504.930	777,192.29
FHLMC	MULTICLASS MTG 4821	MA 3.500% 10/15/2053 DD 08/01/18	178,244.982	184,612.92
FHLMC	MULTICLASS MTG K023	A2 2.307% 08/25/2022 DD 12/01/12	725,000.000	730,013.59
FHLMC	MULTICLASS MTG K042	A2 2.670% 12/25/2024 DD 01/01/15	955,000.000	978,474.09
FHLMC	MULTICLASS MTG K063	A2 VAR RT 01/25/2027 DD 03/01/17	2,000,000.000	2,141,027.40
FHLMC	MULTICLASS MTG K064	A2 0.010% 03/25/2027 DD 05/01/17	600,000.000	634,985.88
FHLMC	MULTICLASS MTG K065	A2 3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,166,505.78
FHLMC	MULTICLASS MTG K068	A2 3.244% 08/25/2027 DD 10/01/17	975,000.000	1,034,527.46
FHLMC	MULTICLASS MTG K070	A2 VAR RT 11/25/2027 DD 12/01/17	364,000.000	387,577.33
FHLMC	MULTICLASS MTG K076	A2 3.900% 04/25/2028 DD 05/01/18	635,000.000	701,659.76
FHLMC	MULTICLASS MTG K079	A2 3.926% 06/25/2028 DD 08/01/18	1,350,000.000	1,496,289.37

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG K081 A2 VAR RT 08/25/2028 DD 10/01/18			1,068,000.000	1,182,232.96
FHLMC MULTICLASS MTG K083 A2 VAR RT 09/25/2028 DD 11/01/18			1,065,000.000	1,191,332.00
FHLMC MULTICLASS MTG K094 A2 2.903% 06/25/2029 DD 07/01/19			968,000.000	1,006,950.00
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,431,345.16
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,096,141.82
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			9,568,542.382	95,627.05
FIAT CHRYSLER AUTOMOBILES NV 4.500% 04/15/2020 DD 04/14/15			1,675,000.000	1,688,341.38
FIBRIA OVERSEAS FINANCE LTD 5.500% 01/17/2027 DD 01/17/17			555,000.000	607,036.80
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			1,100,000.000	1,304,130.60
FIDELITY NATIONAL INFORMATION 3.750% 05/21/2029 DD 05/21/19			1,755,000.000	1,923,922.20
FIFTH THIRD AUTO TRUST 2 1 A2A 2.660% 05/16/2022 DD 05/08/19			1,593,447.450	1,600,456.07
FIFTH THIRD AUTO TRUST 20 1 A3 2.640% 12/15/2023 DD 05/08/19			1,428,000.000	1,442,566.74
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	467,883.44
FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18			2,260,497.310	2,267,414.43
FINLAND GOVERNMENT BOND 144A 0.500% 09/15/2028			1,400,000.000	1,642,138.93
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			1,780,143.030	1,779,523.01
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	165,789.57
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	105,396.05
FIRSTENERGY CORP 3.900% 07/15/2027 DD 06/21/17			993,000.000	1,062,186.09
FIRSTENERGY CORP 4.250% 03/15/2023 DD 03/05/13			1,176,000.000	1,239,872.81
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,500,000.000	1,611,967.08
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			5,000.000	5,038.95
FISERV INC 1.125% 07/01/2027			395,000.000	456,347.72
FISERV INC 3.200% 07/01/2026 DD 06/24/19			1,350,000.000	1,398,121.52
FISERV INC 3.500% 07/01/2029 DD 06/24/19			2,455,000.000	2,580,397.33
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			2,247,244.170	2,266,286.19
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			3,331,292.320	3,351,322.05
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			4,180,828.270	4,182,257.28
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	262,957.50
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	837,232.50
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,278,329.940	1,102,329.48
FLORIDA POWER & LIGHT CO VAR RT 05/06/2022 DD 05/07/19			3,008,000.000	3,008,090.39
FLOWSERVE CORP 4.000% 11/15/2023 DD 11/01/13			196,000.000	202,404.15
FMC CORP 3.200% 10/01/2026 DD 09/20/19			1,805,000.000	1,843,838.33
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			5,741.190	6,312.53
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			10,921.960	11,740.40
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			406.450	451.14
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			916.810	1,017.60
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			462.890	513.78

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	919.780	1,035.42
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	2,953.880	3,306.07
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,688.430	1,874.06
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	903.360	1,002.68
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	585.020	676.06
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,118.880	1,264.13
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	25,687.670	30,148.46
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	35,536.920	41,860.98
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	55,944.070	60,138.43
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	44,320.450	47,577.13
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	67.550	75.09
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	350.410	388.93
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	908.030	1,007.86
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	2,497.090	2,771.62
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	132.490	133.32
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	281.760	312.74
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	148.530	148.69
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	2,283.160	2,534.17
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,032.270	2,255.70
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,301.320	2,554.33
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,787.080	1,983.55
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	456.220	506.38
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	185.630	206.04
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,313.540	3,677.83
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	125.380	139.16
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	791.770	878.82
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	830.590	831.51
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	174.080	175.69
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	154.210	156.31
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	998.700	1,108.50
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	3,702.580	4,111.03
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,570.850	1,827.51
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,258.290	3,649.33
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	47,881.080	53,409.36
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	460.990	511.67
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	841.760	878.35
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	20,354.330	22,994.81
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	564.370	626.42
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	909.350	1,009.32

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,196.040	3,547.42
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	683.620	758.78
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	442.770	491.45
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,822.140	3,132.41
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	9,850.320	11,110.12
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,115.580	1,238.23
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,231.420	5,429.35
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	3,488.980	3,492.28
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	3,867.480	4,308.50
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	317.910	352.86
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,699.930	5,827.11
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	9,659.210	10,572.90
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	4,594.110	4,814.26
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,008.470	7,171.04
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	20,562.460	23,072.13
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	9,103.740	9,374.13
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,996.130	5,097.26
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	12,168.140	13,323.23
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	366.490	406.78
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,545.260	1,715.15
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	2,847.690	3,160.77
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	259,973.970	297,911.73
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	392,078.000	432,088.41
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	49,911.260	56,174.59
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,316.490	2,497.30
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	722,658.750	796,544.28
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	66,374.970	74,683.24
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	244,093.496	279,710.93
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,578.640	1,756.45
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	15,312.670	15,590.94
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,184.800	1,194.60
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,254.310	7,688.98
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,412.780	7,222.25
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	19.080	19.08
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	26,745.110	30,707.12
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	25,170.940	28,539.12
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	28,330.380	31,834.98
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,449.940	4,726.10
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	37,981.920	41,866.41

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FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,044.760	1,128.11
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	19,001.150	21,610.82
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	37,991.520	41,870.84
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	120,337.470	137,987.25
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	2,915.480	3,238.55
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	68,149.960	73,913.11
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	244,372.110	265,410.33
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,095,087.280	1,189,359.94
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	288,817.436	309,597.81
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	367,021.720	376,656.19
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	640,538.030	675,180.20
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	91,835.390	95,786.84
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	24,739.010	25,785.15
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	301,940.550	318,230.91
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	60,791.730	65,200.13
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	483,441.630	518,502.57
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	644,453.660	701,230.67
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	77,027.610	84,875.29
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,200,797.560	1,286,662.08
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	440,279.152	467,427.37
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	75,677.300	83,410.65
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	975,330.540	1,042,647.79
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,531,813.820	2,709,457.09
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,236,255.680	2,366,018.47
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	230,973.990	260,993.98
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,182,061.790	1,283,780.26
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	513,284.570	529,426.38
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,168,581.720	1,253,100.55
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	2,753,264.412	2,901,887.64
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	575,271.210	593,026.65
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	231,464.540	243,989.20
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,313,656.200	1,384,737.88
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	498,550.040	525,367.18
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	515,706.190	531,290.31
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	205,394.720	211,530.34
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,066,805.660	1,098,579.97
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	540,688.120	556,514.91
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	610,227.280	628,554.29
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	759,006.490	820,265.72

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	429,143.380	434,893.00
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	601,535.360	619,931.15
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	142,768.215	149,045.66
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	817,716.720	853,684.97
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	264,004.880	276,832.62
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	806,380.310	831,772.61
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,036,414.280	1,061,413.02
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,525,467.130	1,562,347.89
FNMA	POOL #0AS7593	3.500% 07/01/2046 DD 06/01/16	174,440.861	182,934.00
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	449,780.170	474,735.42
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	736,728.340	754,539.72
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	908,824.350	930,416.02
FNMA	POOL #0AS8949	3.500% 03/01/2047 DD 02/01/17	23,639.688	24,574.58
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	270,902.952	289,660.37
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	895,754.210	922,534.83
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	94,806.880	97,635.47
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	811,159.430	821,945.06
FNMA	POOL #0BA3693	4.000% 10/01/2045 DD 11/01/15	2,081,660.232	2,206,741.77
FNMA	POOL #0BA6375	3.500% 12/01/2045 DD 12/01/15	122,359.070	127,748.26
FNMA	POOL #0BA7196	4.000% 12/01/2045 DD 01/01/16	268,872.282	285,369.24
FNMA	POOL #0BC0880	3.500% 05/01/2046 DD 05/01/16	1,657,502.153	1,738,156.34
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	582,536.590	610,665.85
FNMA	POOL #0BC2389	4.000% 03/01/2046 DD 03/01/16	30,921.317	32,686.10
FNMA	POOL #0BC5175	4.000% 02/01/2046 DD 03/01/16	913,995.431	957,777.89
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	924,717.580	949,716.67
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	185,050.800	187,536.67
FNMA	POOL #0BD2357	4.500% 07/01/2046 DD 07/01/16	87,649.251	92,659.65
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,377,227.571	1,430,252.40
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	137,910.584	146,367.77
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	215,455.540	225,877.45
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,198,992.610	1,246,397.28
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	5,721,762.400	5,828,140.26
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	10,717,426.090	10,921,673.44
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	1,975,108.910	2,044,575.74
FNMA	POOL #0BK0277	4.500% 09/01/2048 DD 09/01/18	789,397.320	834,702.93
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,216,435.200	4,403,431.15
FNMA	POOL #0BK6454	4.500% 07/01/2048 DD 06/01/18	9,361.426	10,219.38
FNMA	POOL #0BK6466	4.500% 07/01/2048 DD 07/01/18	12,085.046	13,074.35
FNMA	POOL #0BK6470	4.500% 07/01/2048 DD 07/01/18	14,481.883	15,738.27

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

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FNMA	POOL #0BK6474	4.500% 08/01/2048 DD 07/01/18	16,609.359	18,019.77
FNMA	POOL #0BK6516	4.500% 09/01/2048 DD 09/01/18	9,924.933	10,779.94
FNMA	POOL #0BK7660	4.500% 10/01/2048 DD 10/01/18	367,448.517	388,308.69
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	42,002.672	44,866.30
FNMA	POOL #0BM3779	3.500% 05/01/2048 DD 04/01/18	184,113.496	192,185.35
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	3,056,299.921	3,195,956.02
FNMA	POOL #0BM5673	3.500% 11/01/2048 DD 03/01/19	1,190,938.507	1,238,079.95
FNMA	POOL #0BN0489	4.500% 09/01/2048 DD 09/01/18	12,544.522	13,624.93
FNMA	POOL #0BN0490	4.500% 09/01/2048 DD 09/01/18	12,793.032	13,965.47
FNMA	POOL #0BN0855	4.500% 10/01/2048 DD 10/01/18	55,066.369	57,733.65
FNMA	POOL #0BN0891	4.500% 11/01/2048 DD 11/01/18	73,695.016	77,264.62
FNMA	POOL #0BN3257	4.500% 01/01/2049 DD 01/01/19	1,602,525.128	1,738,630.90
FNMA	POOL #0BO1301	3.500% 07/01/2034 DD 07/01/19	854,324.163	890,920.33
FNMA	POOL #0BO5429	4.000% 10/01/2049 DD 10/01/19	2,237,602.204	2,356,465.37
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	562,564.629	576,871.88
FNMA	POOL #0CA0862	3.500% 09/01/2047 DD 11/01/17	47,558.455	49,372.20
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	894,173.860	943,961.07
FNMA	POOL #0CA1053	3.500% 01/01/2048 DD 12/01/17	418,121.130	433,555.16
FNMA	POOL #0CA1189	3.500% 02/01/2048 DD 01/01/18	154,798.927	160,661.66
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	141,258.650	149,639.61
FNMA	POOL #0CA1951	4.000% 07/01/2048 DD 06/01/18	347,405.431	363,296.57
FNMA	POOL #0CA1952	4.500% 06/01/2048 DD 06/01/18	1,731,012.595	1,828,524.09
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	10,460,474.020	11,052,845.02
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	2,501,152.605	2,639,938.18
FNMA	POOL #0CA2375	4.000% 09/01/2048 DD 08/01/18	2,083,434.361	2,171,639.33
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	2,486,698.720	2,602,118.32
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	5,037,956.527	5,141,190.86
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	7,003,409.000	7,084,953.54
FNMA	POOL #0FM0030	3.000% 02/01/2049 DD 11/01/19	1,909,809.851	1,953,173.48
FNMA	POOL #0FM1368	3.000% 11/01/2046 DD 08/01/19	3,211,683.688	3,287,056.64
FNMA	POOL #0FM1370	3.000% 04/01/2046 DD 08/01/19	2,068,048.612	2,119,007.09
FNMA	POOL #0FM1754	3.500% 02/01/2047 DD 10/01/19	3,843,096.855	4,011,819.10
FNMA	POOL #0FM2014	3.000% 11/01/2049 DD 11/01/19	2,108,557.009	2,162,235.22
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	2,120,695.209	2,174,628.22
FNMA	POOL #0FM2019	3.500% 11/01/2049 DD 11/01/19	1,160,825.930	1,216,273.43
FNMA	POOL #0FM2020	3.500% 12/01/2049 DD 11/01/19	962,397.186	1,005,239.60
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	40,459.747	43,133.08
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	432,325.860	463,801.20
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	41,710.260	43,618.63

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	734,473.860	764,021.07
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	972,910.840	995,567.48
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	225,586.343	228,196.33
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	317,691.842	321,369.85
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	8,883,439.430	9,225,830.46
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	2,380,066.856	2,446,240.67
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	708,554.600	747,273.90
FNMA	POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	2,289,569.650	2,353,139.18
FNMA	POOL #0MA3348	5.000% 03/01/2048 DD 03/01/18	239,247.344	256,192.04
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,309,082.180	1,382,836.17
FNMA	POOL #0MA3392	3.500% 06/01/2033 DD 05/01/18	1,260,989.511	1,308,823.97
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	546,101.850	576,645.11
FNMA	POOL #0MA3692	3.500% 07/01/2049 DD 06/01/19	5,587,854.931	5,743,768.82
FNMA	POOL #0MA3737	2.500% 08/01/2034 DD 07/01/19	3,853,567.275	3,888,819.47
FNMA	POOL #0MA3746	4.000% 08/01/2049 DD 07/01/19	4,618,600.030	4,805,694.16
FNMA	POOL #0MA3776	4.000% 09/01/2049 DD 08/01/19	4,447,131.422	4,640,538.77
FNMA	POOL #0MA3777	4.500% 09/01/2049 DD 08/01/19	2,810,028.642	2,965,404.91
FNMA	POOL #0MA3799	3.500% 09/01/2034 DD 09/01/19	1,045,521.300	1,086,360.48
FNMA	POOL #0MA3834	3.000% 10/01/2049 DD 10/01/19	11,983,491.839	12,156,889.49
FNMA	POOL #0MA3871	3.000% 11/01/2049 DD 11/01/19	13,942,849.376	14,144,597.53
FNMA	GTD REMIC P/T 18-11 PA	3.000% 06/25/2046 DD 02/01/18	1,211,993.087	1,238,036.76
FNMA	GTD REMIC P/T 18-3 PA	3.000% 04/25/2046 DD 01/01/18	1,526,042.129	1,559,138.63
FNMA	GTD REMIC P/T 18-44 PA	3.500% 06/25/2044 DD 05/01/18	1,336,853.550	1,362,670.59
FOCUS BRANDS FUNDI 1A A21	144A	3.857% 04/30/2047 DD 04/06/17	526,500.000	527,926.82
FONTAINEBLEAU MIA FBLU XA	144A VAR RT	12/10/2036 DD 12/01/19	40,000,000.000	1,213,664.00
FONTAINEBLEAU MIAM FBLU A	144A	3.144% 12/10/2036 DD 12/01/19	1,136,286.000	1,164,040.70
FONTAINEBLEAU MIAM FBLU B	144A	3.447% 12/10/2036 DD 12/01/19	500,461.000	512,716.79
FORD CREDIT AUTO LEASE TR B A4	2.170%	02/15/2021 DD 10/30/17	11,185,205.730	11,185,427.20
FORD CREDIT AUTO OWNE 1 A 144A	2.120%	07/15/2026 DD 01/21/15	6,787,000.000	6,786,600.25
FORD CREDIT AUTO OWNE 1 A 144A	3.520%	07/15/2030 DD 01/18/19	1,503,000.000	1,577,756.81
FORD CREDIT AUTO OWNE 2 A 144A	2.360%	03/15/2029 DD 09/15/17	3,903,000.000	3,927,895.68
FORD CREDIT AUTO OWNE 2 A 144A	3.470%	01/15/2030 DD 07/24/18	5,150,000.000	5,377,371.47
FORD CREDIT AUTO OWNER T C A2A	1.880%	07/15/2022 DD 11/22/19	2,593,000.000	2,591,422.68
FORD CREDIT AUTO OWNER TR A A4	2.850%	08/15/2024 DD 03/22/19	1,599,000.000	1,627,849.48
FORD CREDIT AUTO OWNER TR C A3	2.010%	03/15/2022 DD 11/21/17	255,106.909	255,226.20
FORD CREDIT AUTO OWNER TR C A4	1.930%	04/15/2025 DD 11/22/19	3,385,000.000	3,378,739.78
FORD CREDIT FLOORPLAN MAS 2 A1	1.980%	01/15/2022 DD 02/10/15	3,750,000.000	3,749,664.00
FORD CREDIT FLOORPLAN MAST 1 A	2.840%	03/15/2024 DD 04/09/19	2,300,000.000	2,333,658.89
FORD CREDIT FLOORPLAN MAST 2 A	3.060%	04/15/2026 DD 04/09/19	5,123,000.000	5,290,604.07

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ALL KR2 AND KR3 - KR2GALLKRS00

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FORD CREDIT FLOORPLAN MAST 5 A 2.390% 08/15/2022 DD 08/18/15			1,468,000.000	1,471,326.63
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			800,000.000	801,241.63
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			658,000.000	664,695.45
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			755,000.000	759,145.66
FORD MOTOR CREDIT CO LLC 4.542% 08/01/2026 DD 08/01/19			2,385,000.000	2,440,596.93
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			4,490,000.000	4,860,603.66
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			4,575,000.000	4,789,686.35
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			200,000.000	196,678.94
FORD MOTOR CREDIT CO LLC VAR RT 09/24/2020 DD 09/24/18			575,000.000	575,810.75
FORMULA ONE 1/18 (USD) 0.000% 02/01/2024 DD 01/09/18			294,904.594	295,919.07
FORTIVA REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			742,838.634	711,289.71
FORTRESS TRANSPORTATION & 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	379,980.00
FOUR POINTS LLC			1,741,100.690	1,935,549.04
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			1,183,645.590	1,191,197.25
FRASERS PROPERTY TREASURY REGS VAR RT 12/31/2049			750,000.000	551,151.63
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2049 DD 01/30/19			498,140.030	498,447.73
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			868,716.340	874,208.88
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			605,316.010	609,489.00
FREEDOM MORTGAGE CORP 144A 10.750% 04/01/2024 DD 03/26/19			533,000.000	550,322.50
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			202,000.000	198,469.04
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			1,488,000.000	1,458,701.28
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			183,000.000	185,287.50
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			919,000.000	935,753.37
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			2,482,000.000	2,623,672.56
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,112,000.000	1,191,285.60
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,276,000.000	2,355,660.00
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	43,142.03
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	3,016,210.80
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,960,878.370	63,082.18
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	15,535.80
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,039,234.50
FREMF 2015-K721 K721 X2A 144A 0.100% 11/25/2047 DD 12/01/15			56,424,337.740	98,742.59
FREMF 2015-K721 K721 X2B 144A 0.100% 11/25/2047 DD 12/01/15			15,286,651.000	34,777.13
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,440,461.840	1,417,918.61
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			26,667,827.416	37,334.96
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	7,910.00
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,599,858.80
FREMF 2016-KW01 KW01 X2A 144A 0.010% 01/25/2026 DD 05/01/16			24,720,978.188	103,828.11
FREMF 2016-KW01 KW01 X2B 144A 0.010% 03/25/2029 DD 05/01/16			2,879,000.000	14,107.10

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ALL KR2 AND KR3 - KR2GALLKRS00

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FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,893,518.30
FREMF 2017-K61 MO K61 X2A 144A 0.100% 12/25/2049 DD 01/01/17			42,982,401.237	217,963.76
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	56,400.75
FREMF 2017-K61 MORT K61 D 144A 0.000% 12/25/2049 DD 01/01/17			4,063,400.000	2,354,638.72
FREMF 2017-K728 K728 X2A 144A 0.010% 11/25/2050 DD 11/01/17			64,174,952.892	226,858.46
FREMF 2017-K728 K728 X2B 144A 0.010% 11/25/2050 DD 11/01/17			15,878,001.100	63,845.44
FREMF 2017-K728 MO K728 D 144A 0.000% 11/25/2050 DD 11/01/17			6,030,000.000	4,320,941.22
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	311,067.08
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	257,342.85
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			512,000.000	531,111.75
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,532,928.85
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			424,000.000	462,160.00
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			530,463.580	449,567.88
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			662,000.000	670,275.00
GAMING & LEISURE PROPERTIES 7/15 INCREMENTAL TLA			1,304,238.100	1,300,977.50
GARDA WORLD 10/19 COV-LITE TLB 0.000% 10/30/2026 DD 10/04/19			1,325,000.000	1,332,459.75
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			858,000.000	893,392.50
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,318,000.000	2,357,892.78
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			725,187.500	721,256.99
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	629,881.26
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			1,700,000.000	1,844,500.00
GCI LLC 144A 6.625% 06/15/2024 DD 06/06/19			240,000.000	259,800.00
GCI LLC 6.875% 04/15/2025 DD 04/01/15			1,635,000.000	1,708,575.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			6,036,000.000	6,040,872.50
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			712,000.000	721,846.26
GENERAL ELECTRIC CO 3.100% 01/09/2023 DD 01/08/13			366,000.000	373,961.46
GENERAL ELECTRIC CO 3.375% 03/11/2024 DD 03/11/14			40,000.000	41,428.39
GENERAL ELECTRIC CO 3.450% 05/15/2024 DD 05/15/14			568,000.000	589,600.21
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	88,721.28
GENERAL ELECTRIC CO 4.375% 09/16/2020 DD 09/16/10			185,000.000	187,867.28
GENERAL ELECTRIC CO 4.650% 10/17/2021 DD 10/17/11			773,000.000	805,937.57
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	422,817.09
GENERAL MILLS INC VAR RT 04/16/2021 DD 04/17/18			1,213,000.000	1,216,915.92
GENERAL MILLS INC VAR RT 10/17/2023 DD 04/17/18			600,000.000	609,143.72
GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18			1,780,000.000	1,939,320.52
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			1,100,000.000	1,290,439.86
GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17			398,000.000	398,959.92
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,079,000.000	1,099,822.21
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			299,000.000	308,266.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			2,184,000.000	2,283,273.40
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,730,000.000	5,135,039.22
GENERATION BRANDS 11/17 TL			512,450.840	507,326.33
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	670,675.00
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	579,011.99
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,118,043.62
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			2,253,895.123	2,259,056.54
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			3,066,000.000	3,315,112.50
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,141,896.580	1,146,898.09
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			2,793,200.000	2,729,822.30
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,939,000.000	3,840,525.00
GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19			210,000.000	207,262.27
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			674,000.000	708,630.12
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			631,000.000	649,930.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			2,597,000.000	2,743,470.80
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			1,357,000.000	1,492,700.00
GLAXOSMITHKLINE CAPITAL PLC 2.875% 06/01/2022 DD 03/25/19			3,360,000.000	3,433,336.03
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,095,189.12
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,541,000.000	2,548,282.26
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			565,000.000	591,778.82
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,857,029.70
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			2,262,000.000	2,398,172.40
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,591,000.000	2,703,578.95
GLOBAL PARTNERS LP / GLP 144A 7.000% 08/01/2027 DD 07/31/19			365,000.000	387,812.50
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	164,800.00
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			618,750.000	621,843.75
GLOBO COMUNICACAO E PARTI 144A 4.875% 04/11/2022 DD 04/11/12			625,000.000	649,068.75
GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			1,272,727.940	1,276,105.88
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	763,815.52
GM FINANCIAL AUTOMOBILE LE 2 B 2.430% 06/21/2021 DD 06/14/17			290,000.000	290,099.87
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			892,703.650	892,238.10
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18			1,235,411.260	1,238,672.74
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	255,349.40
GMR HYDERABAD INTERNATION 144A 5.375% 04/10/2024 DD 04/10/19			400,000.000	414,175.82
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			4,462.980	4,519.95
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			229.790	230.35
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,217.820	1,295.58
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			201.340	214.31
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,542.840	1,546.82

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GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	156.110	156.48
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	149.060	151.20
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	1,908.480	1,937.57
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	8,098.230	8,250.01
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	729.530	731.70
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	167.860	168.29
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	413.710	422.56
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	4,260.300	4,370.29
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,620.600	1,681.20
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	8,248.480	8,575.26
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,129.500	4,209.78
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,432.410	3,439.34
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	13,719.990	15,342.83
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,381.540	6,449.09
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	963.640	982.70
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	8,658.890	9,621.36
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,153.200	1,313.36
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	5,325.480	5,846.60
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	7,559.890	8,728.64
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	34,707.190	39,707.31
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	12,626.470	14,469.91
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,646.100	2,950.23
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,631.920	3,715.53
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,585.100	1,775.24
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,270.660	4,493.75
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	12,585.190	14,360.50
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	15,646.780	18,062.36
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	158,109.220	177,383.97
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,992.020	8,332.41
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	216,671.840	235,838.89
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	97,488.090	106,101.87
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	112,848.500	125,580.20
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	4,028.840	4,450.33
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	1,928.250	2,021.16
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,487.150	6,558.23
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	16,872.890	20,354.11
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	6,972.310	8,340.15
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	145,771.330	165,646.81
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	40,140.500	45,915.83

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ALL KR2 AND KR3 - KR2GALLKRS00

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GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11			758,004.290	756,091.62
GNMA GTD REMIC P/T 14-078 A 2.200% 04/16/2047 DD 05/01/14			67,705.850	67,550.08
GNMA GTD REMIC P/T 17-89 AB 2.600% 07/16/2058 DD 06/01/17			977,242.450	977,907.66
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			123.870	139.64
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			167.430	172.98
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02			122.540	130.45
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10			175,698.210	186,329.28
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10			297,258.650	315,253.35
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			41,623.640	46,405.80
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			74,998.110	81,020.12
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			99,365.020	107,339.11
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			364,489.340	377,677.70
GNMA II POOL #0MA0393 4.000% 09/20/2042 DD 09/01/12			869,659.800	923,189.54
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			815,870.800	845,392.10
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			2,169,953.210	2,291,763.03
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			386,657.170	400,648.18
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			307,645.350	318,777.75
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			349,232.370	361,796.22
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			384,701.280	398,503.80
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			277,803.990	297,976.47
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,301,248.500	1,379,854.28
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			106,319.380	110,841.88
GNMA II POOL #0MA2679 4.000% 03/20/2045 DD 03/01/15			4,946,652.030	5,239,572.73
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			699,778.760	727,889.24
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			668,505.620	707,591.20
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			209,157.530	218,425.72
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			796,351.940	830,275.52
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			1,916,100.510	2,016,125.76
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			831,202.200	869,595.76
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			552,712.220	581,566.20
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			3,173,167.295	3,306,061.42
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,266,981.940	2,339,528.71
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			301,894.370	313,606.24
GNMA II POOL #0MA3873 3.000% 08/20/2046 DD 08/01/16			456,986.830	471,830.16
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			460,795.110	478,985.70
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			619,578.730	643,995.98
GNMA II POOL #0MA4195 3.000% 01/20/2047 DD 01/01/17			756,055.990	780,247.92
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			108,157.499	112,101.19
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			2,552,069.634	2,651,366.07

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ALL KR2 AND KR3 - KR2GALLKRS00

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GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			3,096,545.180	3,221,722.22
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,009,600.570	1,043,977.49
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			802,555.587	839,457.54
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			1,059,782.865	1,107,359.24
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			444,737.980	473,583.84
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,627,547.200	1,690,767.48
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,053,216.710	1,094,009.05
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			7,179,767.150	7,393,646.31
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			981,552.734	1,019,645.16
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			18,919.730	19,859.32
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			9,738,448.700	10,100,181.33
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,080,888.670	1,135,156.23
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			2,138,478.370	2,252,108.02
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			29,162.310	30,069.44
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			2,485,644.502	2,589,018.36
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			1,714,033.150	1,767,339.82
GNMA II POOL #0MA5986 4.000% 06/20/2049 DD 06/01/19			1,155,256.753	1,196,796.14
GNMA II POOL #0MA6040 4.000% 07/20/2049 DD 07/01/19			7,595,525.484	7,871,192.55
GNMA II POOL #0MA6154 3.500% 09/20/2049 DD 09/01/19			13,732,975.758	14,228,148.68
GNMA II POOL #0MA6339 3.500% 12/20/2049 DD 12/01/19			2,135,000.000	2,211,876.51
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,782,854.50
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			883,000.000	920,671.87
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,027,725.000	1,030,294.32
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			676,759.740	678,451.64
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,231,957.08
GOLDMAN SACHS GROUP INC/THE 2.600% 04/23/2020 DD 01/23/15			1,387,000.000	1,388,806.20
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	565,637.56
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	361,774.65
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	501,398.65
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,087,803.70
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	973,794.80
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			5,785,000.000	5,836,167.53
GOLDMAN SACHS GROUP INC/THE VAR RT 11/15/2021 DD 09/27/16			650,000.000	655,058.30
GOPHER RESOURCE 2/18 COV-LITE 0.000% 03/06/2025 DD 02/01/18			535,794.520	525,078.63
GOVERNMENT OF CANADA 0.500% 01-MAR-2022 SER G328			7,145,000.000	5,371,188.66
GOVERNMENT OF CANADA 0.750% 01-SEP-2020 SER E596			2,125,000.000	1,627,765.57
GOVERNMENT OF CANADA 1.500% 01-SEP-2024 SER J967			6,700,000.000	5,122,845.58
GOVERNMENT OF CANADA 2.250% 01-MAR-2024 SER J546			9,289,000.000	7,324,108.77
GRAFTECH 2/18 COV-LITE TLB 0.000% 02/12/2025 DD 01/23/18			942,361.110	938,827.25

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GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	706,219.85
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,963,587.33
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			496,443.630	499,238.60
GRAY TELEVISION 2/17 TLB 0.000% 02/07/2024 DD 02/03/17			405,000.000	405,830.25
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			4,162,000.000	4,144,885.02
GREAT WOLF TRUST 2 WOLF B 144A VAR RT 12/15/2036 DD 12/30/19			1,509,000.000	1,506,139.08
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			2,110,000.000	2,106,629.70
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			2,110,000.000	2,106,632.01
GREATBATCH/INTEGER 11/19 COV-LITE TLB			419,619.810	421,344.44
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,383,973.50
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			910,000.000	935,293.41
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19			625,000.000	634,357.69
GREENWAY MEDICAL 2/17 COV-LITE TL			1,058,819.420	942,349.29
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	410,751.89
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,346,672.11
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	409,405.24
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			1,724,000.000	1,730,465.00
GRIFOLS 11/19 (USD) TLB 0.000% 12/31/2022 DD 10/29/19			897,546.040	904,555.87
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	228,093.75
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	90,808.22
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	2,314.50
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	11,054.80
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	15,444.50
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			4,827.964	526.25
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			142,734.916	15,700.84
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,540,304.38
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,899,409.05
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,802,647.51
GS MORTGAGE SECUR BOCA A 144A VAR RT 06/15/2038 DD 06/26/19			1,544,000.000	1,543,500.06
GS MORTGAGE SECUR BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			318,000.000	317,201.60
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,563,153.55
GS MORTGAGE SECUR FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	1,048,792.94
GS MORTGAGE SECUR GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	905,964.01
GS MORTGAGE SECUR GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	1,121,502.16
GS MORTGAGE SECUR GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	660,666.98
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	367,835.11
GS MORTGAGE SECUR GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	199,414.50
GS MORTGAGE SECUR RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	597,190.08
GS MORTGAGE SECUR RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			703,396.717	400,936.13

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,996,090.40
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,588,267.44
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,355,124.16
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			4,051,747.000	4,052,157.85
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	892,113.03
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			88,443.130	88,135.17
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	3,003,700.80
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,237,449.47
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,278,002.080	1,328,051.71
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,763,000.000	8,248,619.90
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,823,077.85
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,849,346.31
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	569,951.80
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			906,000.310	909,489.23
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	460,005.00
GVC HOLDING 3/18 (USD) TLB 0.000% 03/29/2024 DD 03/05/18			442,125.000	444,061.51
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			4,022,000.000	4,213,045.00
H.B. FULLER 10/17 COV-LITE TLB			144,183.810	144,513.99
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			557,264.520	556,841.33
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	498,237.96
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,895,000.000	2,954,233.81
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			230,000.000	304,708.36
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			707,010.120	703,722.52
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			387,134.650	386,044.86
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			77,146.380	77,960.50
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			251,377.470	260,709.46
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			7,465,083.294	7,502,266.87
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			989,811.060	992,285.59
HARLAND CLARKE 10/17 B7 COV-LITE TL			492,931.250	391,264.18
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 03/02/2021 DD 11/28/18			1,700,000.000	1,709,901.41
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 05/21/2020 DD 05/21/18			785,000.000	785,839.95
HARRAH'S 10/17 COV-LITE TL			1,886,668.690	1,896,441.63
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			510,000.000	699,502.42
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,584,844.00
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	784,505.86
HASBRO INC 3.550% 11/19/2026 DD 11/19/19			1,809,000.000	1,821,709.20
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,870,762.31
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,034,913.74
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			150,000.000	157,687.50

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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HAWAII HOTEL TRUST MAUI A 144A VAR RT 05/15/2038 DD 05/24/19			1,727,000.000	1,724,929.85
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	570,314.91
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			865,000.000	804,450.00
HCA 11/19 B13 TL			320,401.000	321,958.15
HCA INC 5.000% 03/15/2024 DD 03/17/14			4,795,000.000	5,241,735.38
HCA INC 5.250% 04/15/2025 DD 10/17/14			605,000.000	676,940.42
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,916,000.000	5,436,260.28
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,610,823.60
HCA INC 5.875% 02/01/2029 DD 01/30/19			725,000.000	838,281.25
HCA INC 7.500% 02/15/2022 DD 08/01/11			310,000.000	342,550.00
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			92,642.930	93,174.70
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,132,745.160	1,132,269.40
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	11,377.09
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			248,125.000	239,440.63
HEARTHSIDE FOOD 4/18 COV-LITE TL			875,784.810	865,275.39
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/30/2025 DD 04/03/18			1,111,773.250	1,104,824.67
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			658,000.000	655,861.50
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			132,000.000	144,201.61
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			6,000,000.000	6,003,442.80
HENRY COMPANY 9/16 COV-LITE TLB			646,024.870	647,368.60
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,013,000.000	1,066,182.50
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			577,000.000	591,425.00
HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19			2,298,000.000	2,298,000.00
HERTZ CORP/THE 144A 7.125% 08/01/2026 DD 08/01/19			747,000.000	809,001.00
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			490,000.000	509,600.00
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,677,000.000	1,714,594.35
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,495,000.000	1,953,738.73
HESS MIDSTREAM OPERATIONS 144A 5.625% 02/15/2026 DD 08/15/19			300,000.000	312,265.50
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			1,659,000.000	1,665,171.33
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			7,539,000.000	7,539,996.95
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			586,000.000	556,700.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	80,014.11
HIGHWOODS REALTY LP 3.625% 01/15/2023 DD 12/18/12			1,447,000.000	1,494,726.83
HIGHWOODS REALTY LP 4.200% 04/15/2029 DD 03/07/19			295,000.000	317,345.90
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			1,134,000.000	1,096,543.98
HILCORP ENERGY I LP / HIL 144A 5.750% 10/01/2025 DD 06/04/15			245,000.000	238,884.80
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			289,000.000	274,550.00
HILEX POLY 12/16 COV-LITE TL			511,717.270	506,815.02
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,481.400	339,412.76

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ALL KR2 AND KR3 - KR2GALLKRS00

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HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,139,840.00
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			555,000.000	584,137.50
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	552,672.28
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	602,740.10
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,120,818.36
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	290,056.14
HOFFMASTER 6/18 COV-LITE TL			457,075.000	454,218.28
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,707,000.000	1,779,547.50
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			867,247.970	867,110.25
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,188,479.60
HPS LOAN MANAGEMENT 19 E 144A VAR RT 07/22/2032 DD 08/22/19			1,500,000.000	1,465,110.90
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	598,725.41
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			2,667,000.000	2,799,832.39
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			1,102,000.000	1,188,358.10
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19			340,000.000	341,356.19
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	144,783.47
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	718,896.99
HUARONG FINANCE 2017 CO L REGS 3.375% 01/24/2020			400,000.000	400,144.04
HUARONG FINANCE II CO LTD REGS 4.500% 01/16/2020			200,000.000	200,118.00
HUB INTERNATIONAL 10/19 INCREM 0.000% 04/25/2025 DD 10/09/19			750,000.000	756,885.00
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18			1,209,497.980	1,207,901.44
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,508,000.000	1,594,710.00
HUBBARD RADIO 5/15 TLB			416,510.660	415,469.38
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			396,000.000	410,602.51
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			2,256,000.000	2,381,208.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,751,107.12
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,897,304.31
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	702,400.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			990,000.000	1,098,900.00
HUNGARY GOVERNMENT INTERNATION 6.250% 01/29/2020 DD 01/29/10			2,033,000.000	2,039,111.19
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,500,000.000	2,634,525.00
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,343,000.00
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15			3,628,000.000	3,791,260.00
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,199,000.000	1,265,228.96
HUSKY IMS 3/18 COV-LITE TLB			447,475.000	439,483.10
HYUNDAI AUTO RECEIVABLES A A3 2.660% 06/15/2023 DD 04/10/19			1,365,000.000	1,379,661.19
HYUNDAI AUTO RECEIVABLES B A2 1.930% 07/15/2022 DD 11/06/19			1,284,000.000	1,284,041.09
HYUNDAI AUTO RECEIVABLES B A4 2.000% 04/15/2025 DD 11/06/19			1,188,000.000	1,186,556.22
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,646,000.000	2,675,393.91

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HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	441,364.23
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			821,000.000	831,099.44
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			438,000.000	443,153.67
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,239,795.55
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			235,000.000	249,687.50
IAA SPINCO 5/19 TLB			176,995.000	178,322.46
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	863,093.00
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			765,000.000	784,125.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			382,000.000	399,686.60
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	554,993.78
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,516,719.000	2,780,974.50
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			625,000.000	637,500.00
IHS MARKIT LTD 3.625% 05/01/2024 DD 04/08/19			2,214,000.000	2,300,456.70
IHS MARKIT LTD 4.250% 05/01/2029 DD 04/08/19			3,960,000.000	4,267,375.20
IHS NETHERLANDS HOLDCO BV 144A 8.000% 09/18/2027 DD 09/18/19			400,000.000	425,000.00
ILFC (AERCAP) 2/18 TLB			158,418.800	158,889.31
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			238,230.720	239,024.03
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			637,090.910	664,861.70
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			1,035,000.000	1,070,096.85
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			2,876,103.823	2,858,732.16
IMPERIAL BRANDS FINANCE P 144A 2.950% 07/21/2020 DD 07/21/15			3,656,000.000	3,666,314.56
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,947,000.000	4,996,494.88
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	468,487.86
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			1,112,212.500	1,041,030.90
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			109,357.990	109,904.78
INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			1,371,000.000	1,436,808.00
INDONESIA ASAHAN ALUMINIU 144A 5.710% 11/15/2023 DD 11/15/18			3,135,000.000	3,457,727.34
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,472,282.79
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	773,870.68
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17			240,000.000	264,259.53
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			1,045,000.000	1,125,170.89
INDONESIA TREASURY BOND 5.625% 05/15/2023			3,240,000,000.000	229,214.22
INDONESIA TREASURY BOND 6.125% 05/15/2028			42,790,000,000.000	2,903,527.23
INDONESIA TREASURY BOND 6.500% 06/15/2025			10,715,000,000.000	775,229.60
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	208,193.06
INDONESIA TREASURY BOND 7.000% 05/15/2022			24,885,000,000.000	1,824,806.94
INDONESIA TREASURY BOND 7.000% 05/15/2027			12,300,000,000.000	882,530.90
INDONESIA TREASURY BOND 7.000% 09/15/2030			23,481,000,000.000	1,672,822.23
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	737,226.93

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	525,040.12
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	152,700.94
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	502,871.59
INDONESIA TREASURY BOND 8.250% 07/15/2021			15,118,000,000.000	1,129,095.49
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	753,971.29
INDONESIA TREASURY BOND 8.375% 09/15/2026			18,629,000,000.000	1,443,128.80
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,337,149.70
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	521,699.29
INEOS 10/17 (USD) TLB			108,675.000	108,601.10
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,427,000.000	1,465,529.00
INFOR (LAWSON) 2/17 (USD) B6 TLB			0.010	0.01
INFOR US INC 6.500% 05/15/2022 DD 11/15/15			183,000.000	185,745.00
INFORMATICA 1/18 (USD) COV-LITE TLB1			615,431.570	617,517.88
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			1,082,000.000	1,098,230.00
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	776,955.73
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	105,134.22
INMARSAT 9/19 COV-LITE TLB 0.000% 09/23/2026 DD 09/06/19			2,350,000.000	2,359,541.00
INNOCOR 2/17 COV-LITE TL			199,215.470	197,846.86
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			220,000.000	229,352.20
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			310,000.000	357,900.17
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			3,914,000.000	2,738,625.80
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,313,000.000	1,195,919.79
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			717,000.000	615,931.68
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			3,822,000.000	2,259,757.50
INTER PIPELINE LTD 6.625% 19-NOV-2079			880,000.000	689,531.83
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	398,231.81
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			5,330,000.000	3,809,486.97
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	854,681.76
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,725,000.000	1,226,772.53
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	330,019.55
INTERNATIONAL BUSINESS MACHINE 3.300% 05/15/2026 DD 05/15/19			770,000.000	812,857.21
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,118,871.91
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,176,325.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,113,000.000	4,616,842.50
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			1,613,000.000	1,705,251.56
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			2,864,000.000	3,222,627.90
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17			901,600.000	902,600.77
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,502,186.11
INTRAWEST 7/17 (USD) TLB1			1,851,923.460	1,865,812.88

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVITATION HOMES 2/17 TLB			1,055,000.000	1,035,883.40
ION MEDIA 7/19 TLB 0.000% 12/17/2024 DD 07/09/19			1,215,354.070	1,218,902.91
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			701,000.000	741,556.36
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,492,912.75
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			1,884,000.000	1,973,490.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			4,200,000.000	5,454,623.70
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			3,230,000.000	4,129,999.14
IRI 11/18 TLB 0.000% 11/07/2025 DD 10/23/18			2,416,737.500	2,366,396.86
IRON MOUNTAIN 3/18 TLB			242,687.500	241,852.65
IRON MOUNTAIN INC 144A 4.875% 09/15/2029 DD 09/09/19			1,160,000.000	1,178,328.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			370,000.000	384,800.00
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,532,000.000	1,549,235.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			1,025,000.000	1,126,270.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			1,258,000.000	1,426,131.70
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,949,396.31
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			650,000.000	673,562.50
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			2,191,000.000	2,218,394.84
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	212,660.17
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			552,378.840	552,063.27
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			804,000.000	849,959.77
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	240,009.48
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	223,368.00
J.P. MORGAN CHASE ICON D 144A 5.038% 01/05/2034 DD 04/01/19			216,000.000	229,097.78
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,526,729.59
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	554,694.93
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,935,000.000	1,964,399.81
J.P. MORGAN CHASE WIKI C 144A 3.554% 10/05/2031 DD 10/01/16			200,000.000	201,917.10
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			3,163,000.000	3,189,166.55
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			72,000.000	73,440.00
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,113,000.000	1,149,150.24
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,950,000.000	2,012,765.63
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	697,200.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	355,950.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,571,973.58
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			710,150,000.000	6,594,217.09
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			395,000.000	429,692.85
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	357,675.30
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			1,634,000.000	1,691,190.00
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			583,000.000	599,907.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JDA SOFTWARE 10/16 TLB			82,450.000	82,914.19
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			2,138,000.000	2,325,186.98
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,085,565.66
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			1,537,000.000	1,676,142.26
JETBLUE 2019-1 CLASS AA PASS T 2.750% 11/15/2033 DD 11/12/19			1,032,000.000	1,044,998.66
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			3,529,635.000	3,528,399.63
JO-ANN STORES 9/16 TL			1,225,223.920	849,239.46
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,064.14
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016			140,000.000	148,132.78
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			430,000.000	453,650.00
JOSTENS/CHAMP ACQUISITION 0.000% 12/19/2025 DD 11/27/18			415,275.000	413,892.13
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,373,104.00
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	791,217.09
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			4,060,566.017	4,162,209.29
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			4,491,000.000	4,754,630.69
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			4,104,000.000	4,301,110.60
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	2,499,963.53
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,371,218.820	1,370,347.68
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,164,656.670	2,167,378.51
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			737,000.000	723,829.81
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			766,000.000	574,500.00
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,327,437.61
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,036,897.89
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,204,239.86
JP MORGAN CHASE COMMERC LD11 AJ VAR RT 06/15/2049 DD 07/01/07			4,242,358.170	2,005,003.80
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,465,907.311	1,727,489.68
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			1,335,621.730	430,738.01
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			38,353.730	1,917.68
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			11,566.600	11,739.39
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			353,613.370	365,533.11
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			478,000.000	403,797.57
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	124,278.70
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,613,603.56
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,724,196.69
JPMBB COMMERCIAL MORTG COR6 A4 3.057% 11/13/2052 DD 11/01/19			376,000.000	387,438.26
JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16			2,740,000.000	2,894,899.13
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14			1,704,000.000	1,824,259.34
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	620,235.86
JPMORGAN CHASE & CO VAR RT 01/15/2023 DD 12/08/16			221,000.000	223,336.13

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JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			230,000.000	252,639.72
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19			705,000.000	759,553.99
JPMORGAN CHASE & CO VAR RT 06/07/2021 DD 06/07/16			7,575,000.000	7,659,498.75
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			6,000,000.000	6,047,779.68
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,275,000.000	1,411,341.30
JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19			1,844,000.000	1,844,269.41
JPMORGAN CHASE & CO VAR RT 10/24/2023 DD 10/24/16			3,100,000.000	3,152,721.70
JPMORGAN CHASE BANK NA VAR RT 02/01/2021 DD 02/01/18			1,210,000.000	1,210,638.95
JPMORGAN CHASE BANK NA VAR RT 04/26/2021 DD 04/26/18			4,220,000.000	4,234,488.28
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			137,986.060	16,489.34
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			157,382.081	94,429.25
JSL EUROPE SA 144A 7.750% 07/26/2024 DD 07/26/17			215,000.000	231,879.65
JUICE PLUS+ 11/18 TL			845,500.000	634,125.00
K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18			837,801.630	825,653.50
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19			895,000.000	898,302.65
KALLPA GENERACION SA 144A 4.125% 08/16/2027 DD 08/16/17			200,000.000	203,752.00
KAR AUCTION 9/19 COV-LITE B6 TLB			1,009,543.040	1,015,852.68
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,370,000.000	1,424,800.00
KAZMUNAYGAS NATIONAL CO J 144A 3.875% 04/19/2022 DD 04/19/17			550,000.000	566,434.00
KAZTRANS GAS JSC 144A 4.375% 09/26/2027 DD 09/26/17			200,000.000	209,685.20
KB HOME 6.875% 06/15/2027 DD 02/20/19			380,000.000	439,850.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	779,000.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	313,487.84
KEURIG DR PEPPER 2/19 TL			3,592,772.350	3,538,880.77
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	477,564.08
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			640,000.000	687,543.91
KEYCORP 2.550% 10/01/2029 DD 09/11/19			1,085,000.000	1,061,056.75
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,748,000.000	1,811,365.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			1,825,000.000	1,925,375.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			862,815.840	845,559.52
KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19			3,239,000.000	3,194,618.70
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	153,804.27
KINDER MORGAN INC/DE 4.300% 06/01/2025 DD 11/26/14			615,000.000	667,265.78
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	66,868.75
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	160,160.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			1,843,000.000	2,045,730.00
KLA CORP 4.650% 11/01/2024 DD 11/06/14			1,150,000.000	1,262,301.28
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	384,578.60
KONTOOR 5/19 COV-LITE TLB 0.000% 05/15/2026 DD 04/22/19			460,866.680	459,714.51

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KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			995,000.000	1,080,576.03
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			922,000.000	947,329.89
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			265,000.000	261,228.92
KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17			5,910,000.000	5,918,400.77
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	437,364.87
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	913,278.29
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,094,768.56
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,757,246.63
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,445,762.24
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			84,000.000	79,590.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			425,000.000	380,375.00
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			637,000.000	656,110.00
L3 TECHNOLOGIES INC 4.950% 02/15/2021 DD 02/07/11			1,450,000.000	1,481,422.08
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	980,437.50
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15			200,000.000	195,242.00
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			2,021,000.000	1,960,370.00
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19			910,000.000	919,674.07
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			3,865,000.000	3,979,425.30
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	424,725.00
LCM XXII LTD 22A A1R 144A VAR RT 10/20/2028 DD 10/21/19			3,000,000.000	2,999,876.10
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	899,138.25
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			386,542.960	338,804.90
LEARNING CARE 3/18 COV-LITE TLB			720,825.000	721,279.12
LEASEPLAN CORP NV 144A 2.875% 10/24/2024 DD 10/24/19			2,400,000.000	2,399,185.54
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,635,952.50
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			297,000.000	322,245.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	348,210.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	50,175.00
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	853,650.00
LEVEL 3 11/19 COV-LITE TLB			607,190.110	609,090.61
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			1,459,000.000	1,482,708.75
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18			250,000.000	261,875.00
LIBERTY INTERACTIVE LLC 8.250% 02/01/2030 DD 02/02/00			505,000.000	498,687.50
LIBERTY LATIN 10/19 TLB 0.000% 10/15/2026 DD 10/09/19			825,000.000	834,281.25
LIFE TIME FITNESS 1/17 TL			1,150,882.580	1,153,046.24
LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18			775,897.770	710,334.41
LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18			43,761.993	40,064.10
LIMA METRO LINE 2 FINANCE 144A 4.350% 04/05/2036 DD 08/01/19			200,000.000	211,750.00
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19			3,114,000.000	3,125,075.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIONS GATE 3/18 TLA 0.000% 03/20/2023 DD 03/02/18			1,034,000.000	1,022,367.50
LISTRINDO CAPITAL BV 144A 4.950% 09/14/2026 DD 09/13/16			400,000.000	405,540.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			647,000.000	669,645.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	480,240.00
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			722,000.000	741,859.49
LLOYDS BANK PLC 2.250% 08/14/2022 DD 08/14/19			965,000.000	969,786.74
LLPL CAPITAL PTE LTD 144A 6.875% 02/04/2039 DD 02/04/19			395,280.000	459,592.06
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			1,782,000.000	1,786,368.40
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			394,000.000	394,196.96
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			1,868,000.000	1,868,280.38
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,891,000.000	1,890,220.72
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			757,597.870	761,264.64
LOGAN QUAKER LLC			2,759,114.540	2,916,099.93
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	109,468.89
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,792,293.572	1,445,183.66
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	82,087.50
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	339,361.65
LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			345,000.000	397,540.91
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	171,998.21
LPL HOLDINGS INC 144A 4.625% 11/15/2027 DD 11/12/19			835,000.000	851,700.00
LPL HOLDINGS INC 144A 5.750% 09/15/2025 DD 03/10/17			56,000.000	58,590.00
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,768,064.000	3,787,136.81
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			2,510,000.000	2,560,200.00
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			372,931.360	344,961.51
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	206,296.00
LUMOS NETWORKS 10/17 COV-LITE TLB			112,987.500	112,874.51
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			553,000.000	587,439.44
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			343,000.000	343,428.75
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,630,749.15
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,500,451.37
MACDONALD DETTWILER (MDA) 7/17 TLB			1,760,518.920	1,681,295.56
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,051,972.64
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	897,535.19
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	231,993.97
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	975,168.30
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	250,316.13
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			665,000.000	709,863.43
MAGNETITE XVIII LT 18A AR 144A VAR RT 11/15/2028 DD 11/15/18			1,231,000.000	1,227,426.54
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			330,000.000	338,250.00

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MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	405,450.85
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	503,958.77
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	697,196.48
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,267,739.61
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	678,949.52
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	810,786.96
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			8,205,000.000	2,080,202.60
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	999,769.25
MALAYSIA GOVERNMENT BOND 4.642% 11/07/2033			3,620,000.000	976,299.42
MANITOWOC 10/18 TLB			167,895.334	168,315.07
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,147.70
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			2,970,000.000	3,230,197.28
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			195,000.000	248,800.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	758,569.02
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			2,179,000.000	2,202,164.73
MARRIOTT INTERNATIONAL INC/MD VAR RT 12/01/2020 DD 11/16/18			1,163,000.000	1,166,717.21
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 08/29/2025 DD 11/20/19			282,862.500	284,276.81
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14			640,000.000	672,350.47
MARTIN MARIETTA MATERIALS INC VAR RT 05/22/2020 DD 05/22/17			750,000.000	750,867.94
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			210,000.000	191,100.00
MASERGY COMMUNICATIONS 6/17 TL B			348,433.840	342,625.45
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	479,094.74
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	3,007,583.84
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	201,937.16
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			4,687,000.000	4,698,717.50
MATCH GROUP 8/17 TL			150,000.000	149,812.50
MATCH GROUP INC 144A 5.000% 12/15/2027 DD 12/04/17			62,000.000	64,635.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	754,051.25
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			137,000.000	144,363.75
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			655,000.000	703,994.00
MATTEL INC 5.450% 11/01/2041 DD 11/08/11			217,000.000	183,365.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,325,000.000	1,364,882.50
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	483,459.15
MCDONALD'S CORP VAR RT 10/28/2021 DD 05/22/18			725,000.000	727,312.39
MDGH - GMTN BV 144A 2.500% 11/07/2024 DD 11/07/19			774,000.000	775,935.00
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,505,000.000	1,533,456.37
MEDCO STRAITS SERVICES PT 144A 8.500% 08/17/2022 DD 08/17/17			200,000.000	211,795.75
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	127,672.96
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			537,998.000	538,388.37

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ALL KR2 AND KR3 - KR2GALLKRS00

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MEREDITH 10/18 TLB			656,867.309	659,783.80
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	950,075.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,210,252.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	327,000.00
MERRILL COMMUNICATIONS 10/19 C 0.000% 10/05/2026 DD 09/12/19			785,000.000	790,887.50
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			325,927.382	329,392.68
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,851,228.306	1,518,007.21
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			200,000.000	209,002.00
MEXICO GOVERNMENT INTERNATIONA 3.750% 01/11/2028 DD 01/11/18			885,000.000	919,515.00
MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19			225,000.000	246,712.50
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			2,072,000.000	2,289,560.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	750,281.25
MGM GROWTH PROPERTIES OPE 144A 5.750% 02/01/2027 DD 01/25/19			1,081,000.000	1,205,315.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	393,022.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	319,960.00
MGM RESORT 4/16 COV-LITE TLB			323,622.900	324,700.56
MICHAELS STORES 5/18 TLB			1,273,604.490	1,230,301.94
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,415.060	15,421.53
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			104,101.800	104,145.52
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			488,270.500	490,711.85
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	70,489.72
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	133,897.40
MIDCONTINENT 7/19 TL 0.000% 07/29/2026 DD 07/15/19			895,000.000	900,969.65
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			526,000.000	538,573.18
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			3,372,000.000	3,540,055.38
MILFORD CROSSING LLC			1,022,069.504	1,108,507.79
MINEJESA CAPITAL BV 144A 4.625% 08/10/2030 DD 08/10/17			400,000.000	414,011.22
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,257.700	25,338.02
MISSISSIPPI POWER CO VAR RT 03/27/2020 DD 03/27/18			1,601,000.000	1,601,598.23
MISYS 6/17 (USD) COV-LITE TLB			74,283.710	73,664.93
MITEL NETWORKS 7/18 TL 0.000% 11/30/2025 DD 06/26/18			791,999.660	746,459.68
MITSUBISHI UFJ FINANCIAL GROUP 2.623% 07/18/2022 DD 07/18/19			1,500,000.000	1,520,509.02
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19			1,105,000.000	1,145,388.10
MITSUBISHI UFJ FINANCIAL GROUP 3.218% 03/07/2022 DD 03/07/19			1,481,000.000	1,517,515.02
MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/2023 DD 07/26/18			860,000.000	905,991.33
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19			1,340,000.000	1,340,386.90
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			561,545.353	400,137.45
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024			715,000.000	823,631.34
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			881,037.460	870,579.55

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MONDELEZ INTERNATIONAL HO 144A 2.125% 09/19/2022 DD 09/19/19			1,900,000.000	1,900,406.64
MONDELEZ INTERNATIONAL HO 144A 2.250% 09/19/2024 DD 09/19/19			890,000.000	887,633.16
MONEYGRAM PAYMENT 6/19 TLB			974,302.760	876,872.48
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,428,502.02
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	468,630.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			1,548,000.000	1,575,244.80
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	748,870.78
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			3,154,000.000	3,379,548.37
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			1,762,000.000	1,777,342.79
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			1,734,000.000	1,439,725.28
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	948,983.26
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,264,884.03
MORGAN STANLEY BANK C6 J 144A VAR RT 11/15/2045 DD 10/01/12			1,485,283.987	638,672.12
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,506,097.78
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	535,255.00
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	87,036.07
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	584,924.43
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	494,210.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,607,405.62
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,025,000.000	1,063,718.35
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,839,611.52
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,701,070.41
MORGAN STANLEY CAP 150E A 144A 3.912% 09/09/2032 DD 09/01/14			4,283,000.000	4,515,775.91
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,633,552.60
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	604,999.15
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,521,823.35
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	884,988.43
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			411,000.000	416,196.03
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,850,000.000	3,933,106.10
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,101,900.37
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			2,341,000.000	2,343,372.41
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	525,071.63
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	550,178.26
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,463,000.000	1,415,452.50
MPLX LP 144A 5.250% 01/15/2025 DD 07/15/19			4,824,000.000	5,066,856.52
MPLX LP 144A 6.375% 05/01/2024 DD 05/01/19			1,838,000.000	1,923,285.22
MPLX LP 4.800% 02/15/2029 DD 11/15/18			1,010,000.000	1,108,577.24
MPLX LP 5.500% 02/15/2049 DD 11/15/18			435,000.000	494,196.93
MPLX LP VAR RT 09/09/2021 DD 09/09/19			7,050,000.000	7,071,579.14

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MPLX LP VAR RT 09/09/2022 DD 09/09/19			5,908,000.000	5,931,607.37
MPT OPERATING PARTNERSHIP LP / 4.625% 08/01/2029 DD 07/26/19			1,350,000.000	1,390,500.00
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			250,000.000	265,000.00
MRC 5/18 COV-LITE TLB			73,687.500	73,871.72
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			352,000.000	361,637.76
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	246,620.00
MULTIPLAN 6/16 COV-LITE TL			748,559.080	736,926.47
MURPHY OIL CORP 5.875% 12/01/2027 DD 11/27/19			962,000.000	1,010,100.00
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			2,112,000.000	2,228,160.00
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	699,568.65
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			593,649.640	610,212.17
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			367,500.000	349,125.00
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			1,050,000.000	1,130,396.30
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			1,527,000.000	1,374,300.00
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			1,238,963.900	1,236,647.04
NASCAR 7/19 COV-LITE TLB 0.000% 07/27/2026 DD 05/23/19			610,005.320	616,337.18
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			689,787.500	692,374.20
NATIONAL BANK OF CANADA 144A 2.150% 10/07/2022 DD 10/09/19			975,000.000	974,787.43
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	622,612.71
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	504,136.20
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	273,563.96
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			1,548,000.000	1,611,650.33
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	700,156.70
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,181,000.000	1,192,348.15
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			1,180,000.000	1,190,651.57
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			395,000.000	428,369.12
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			2,240,000.000	2,371,084.80
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	515,482.40
NATIXIS COMMERCIAL MILE D 144A VAR RT 07/15/2036 DD 12/23/19			215,000.000	215,000.00
NATIXIS COMMERCIAL MILE F 144A VAR RT 07/15/2036 DD 12/23/19			350,000.000	350,000.00
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	427,425.00
NAVICURE/WAYSTAR 9/19 TLB 0.000% 09/18/2026 DD 09/03/19			985,000.000	988,693.75
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	824,951.10
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,433,652.50
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			315,000.000	325,395.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,094,587.50
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,224,000.000	2,351,880.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	341,142.16
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			29,000.000	29,299.28

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,030,224.590	1,025,928.56
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			2,232,000.000	2,304,540.00
NBK SPC LTD 144A 2.750% 05/30/2022 DD 05/30/17			200,000.000	201,334.40
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	345,952.85
NBTY 8/17 COV-LITE TL			1,592,500.000	1,532,781.25
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	1,115,125.00
NCR CORP 144A 5.750% 09/01/2027 DD 08/21/19			657,000.000	699,705.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	888,713.28
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	712,490.63
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,515,975.00
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,369,774.80
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			976,000.000	991,250.01
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	247,075.36
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,783,447.90
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,692,570.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			1,446,000.000	1,602,977.76
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,672,682.55
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	167,754.40
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	156,866.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,437,805.05
NEW ORLEANS HOTEL HNLA D 144A VAR RT 04/15/2032 DD 05/15/19			285,000.000	285,005.42
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			389,069.850	393,898.87
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	492,153.50
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			350,000.000	353,289.48
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	860,013.07
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	342,530.10
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	359,869.50
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	99,385.60
NEW YORK LIFE GLOBAL FUND 144A 3.250% 08/06/2021 DD 08/06/18			1,946,000.000	1,990,929.77
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,452.70
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,245,000.000	1,247,714.10
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			3,614,000.000	2,597,613.68
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	86,255.27
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			5,686,000.000	5,908,952.27
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			127,111.450	127,515.66
NEXSTAR BROADCASTING 6/19 COV-LITE TLB4			755,000.000	758,518.30
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	803,607.90
NEXTERA ENERGY CAPITAL HOLDING 2.403% 09/01/2021 DD 08/08/19			2,295,000.000	2,311,554.00
NEXTERA ENERGY CAPITAL HOLDING 2.750% 11/01/2029 DD 10/03/19			1,095,000.000	1,100,841.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			1,084,000.000	1,108,162.89
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	285,772.04
NEXTERA ENERGY CAPITAL HOLDING 3.300% 08/15/2022 DD 03/06/19			1,575,000.000	1,626,760.16
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			4,111,000.000	4,146,986.55
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/25/2022 DD 02/27/19			9,775,000.000	9,856,743.05
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19			910,000.000	1,008,752.02
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	141,193.53
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			1,912,000.000	1,710,232.51
NEXTERA ENERGY CAPITAL HOLDING VAR RT 09/28/2020 DD 03/27/19			1,000,000.000	1,001,400.01
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,305,000.000	1,347,086.25
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			500,000.000	501,875.00
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	668,482.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,125,000.000	1,172,812.50
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	990,772.89
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	923,554.62
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	367,251.72
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,580,000.000	1,583,950.00
NGL ENERGY PARTNERS LP / 144A 7.500% 04/15/2026 DD 04/09/19			300,000.000	290,250.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			265,000.000	249,762.50
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,531,000.000	2,629,028.97
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	383,976.95
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,104,125.00
NISOURCE INC 2.650% 11/17/2022 DD 11/17/17			3,739,000.000	3,784,872.33
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19			735,000.000	732,552.93
NISOURCE INC 3.650% 06/15/2023 DD 12/15/18			1,960,000.000	2,041,768.16
NISOURCE INC VAR RT 12/31/2049 DD 12/15/18			370,000.000	379,250.00
NISSAN AUTO LEASE TRUST 2 B A3 2.050% 09/15/2020 DD 10/10/17			1,504,259.082	1,504,240.88
NISSAN AUTO RECEIVABLES 2 C A3 1.930% 07/15/2024 DD 10/23/19			1,636,000.000	1,636,649.98
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			1,439,437.880	1,444,283.89
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,751,968.76
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	454,104.46
NISSAN MOTOR ACCEPTANCE C 144A 2.600% 09/28/2022 DD 09/28/17			1,645,000.000	1,647,321.00
NISSAN MOTOR ACCEPTANCE C 144A 2.650% 07/13/2022 DD 07/13/17			159,000.000	159,498.01
NISSAN MOTOR ACCEPTANCE C 144A 2.800% 01/13/2022 DD 01/13/17			2,649,000.000	2,666,332.62
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2022 DD 09/28/17			1,330,000.000	1,327,147.91
NN 9/16 TLB			922,388.190	896,256.93
NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14			285,000.000	316,926.03
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	2,099,872.70
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,202,791.08

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			9,000,000.000	1,027,943.74
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,141,550.30
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,287,336.49
NORDIC INVESTMENT BANK 1.500% 01/24/2022			7,000,000.000	789,773.01
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			1,114,000.000	1,092,030.53
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			873,368.760	873,368.76
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,260,107.400	1,256,977.90
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	550,611.23
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			885,000.000	912,611.69
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			545,000.000	568,799.66
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	276,676.63
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,631,465.09
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			48,790,000.000	5,736,668.62
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			1,520,000.000	1,552,360.80
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,091,000.000	2,225,043.56
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	736,222.50
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			1,279,000.000	1,322,550.47
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			881,000.000	952,581.25
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			270,000.000	292,950.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	896,210.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,562,275.00
NUMERICABLE / YPSO / ALTICE 0.000% 08/14/2026 DD 07/09/18			980,100.000	980,913.48
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			258,008.460	255,805.06
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			307,125.000	305,896.50
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	535,327.50
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,061,000.000	1,122,007.50
NUTRIEN LTD 3.375% 03/15/2025 DD 03/15/18			1,128,000.000	1,168,923.44
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	801,408.60
NXP BV / NXP FUNDING LLC 144A 3.875% 06/18/2026 DD 06/18/19			1,965,000.000	2,084,528.26
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			2,964,000.000	3,038,952.83
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			1,054,000.000	1,139,779.10
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			700,000.000	748,370.46
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18			1,324,000.000	1,444,048.97
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			2,167,000.000	2,447,459.32
NYKREDIT REALKREDIT A/S 1.000% 01/01/2024			23,500,000.000	3,699,285.81
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	339,114.31
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	522,506.24
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			320,000.000	320,236.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			170,864.160	180,576.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			3,728,000.000	3,588,200.00
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	463,450.00
OCCIDENTAL PETROLEUM CORP 2.700% 08/15/2022 DD 08/08/19			244,000.000	246,536.31
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			3,607,000.000	3,665,936.40
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			2,230,000.000	2,276,542.93
OCCIDENTAL PETROLEUM CORP 4.850% 03/15/2021 DD 09/15/19			518,000.000	533,581.98
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19			2,818,000.000	3,195,924.99
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			330,000.000	396,562.12
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,812,121.93
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			2,059,000.000	2,070,002.91
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	345,940.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	317,636.19
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,225,713.34
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,525,824.72
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	990,542.30
OCWEN FINANCIAL 12/16 TLB			854,236.360	846,975.35
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18			320,000.000	347,607.66
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			825,000.000	904,761.50
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	599,996.53
ON SEMICONDUCTOR 9/19 TLB			715,000.000	719,561.70
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,297,285.13
ONE OK 11/18 TLA			839,166.670	840,744.30
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,518,971.93
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	346,874.36
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	205,280.64
OPTION CARE/BIOSCRIP 5/19 0.000% 12/31/2022 DD 05/07/19			620,000.000	616,900.00
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			245,703.490	248,045.64
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,365,753.42
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,324.90
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,161,429.66
ORYX SOUTHERN/ORYX MIDSTREAM 5/19 TLB			879,171.570	867,636.84
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,132,000.000	1,151,810.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			1,192,000.000	1,248,620.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	502,250.00
OWENS CORNING 3.950% 08/15/2029 DD 08/12/19			750,000.000	780,707.02
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,385,983.58
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	202,408.05

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19			1,306,485.000	1,306,030.60
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	1,902,316.20
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			6,001,000.000	5,979,314.79
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			1,440,000.000	1,654,992.83
PACIFICORP 6.350% 07/15/2038 DD 07/17/08			365,000.000	511,732.23
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			1,140,719.360	1,139,664.42
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	249,435.43
PANAMA GOVERNMENT INTERNATIONA 3.160% 01/23/2030 DD 07/23/19			995,000.000	1,024,850.00
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13			735,000.000	854,437.50
PANASONIC CORP 144A 2.536% 07/19/2022 DD 07/19/19			1,130,000.000	1,139,820.55
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			1,430,000.000	1,453,600.48
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,907,862.180	1,865,536.26
PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19			411,000.000	442,852.50
PANTHER BF AGGREGATOR 2 L 144A 8.500% 05/15/2027 DD 04/01/19			870,000.000	924,375.00
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			270,000.000	279,450.00
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			854,000.000	849,730.00
PAREXEL INTERNATIONAL 8/17 TLB			739,682.020	724,622.09
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	210,820.48
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,106,000.000	1,157,982.00
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,429,933.20
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			1,795,000.000	1,970,748.45
PARK PLACE LLC			987,685.130	1,403,153.31
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,074,000.000	1,103,535.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,527,000.000	1,572,810.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			4,072,000.000	4,306,140.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			3,879,000.000	4,034,160.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			315,336.903	292,162.79
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,217,000.000	1,251,988.75
PAYPAL HOLDINGS INC 2.850% 10/01/2029 DD 09/26/19			775,000.000	782,199.18
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			900,000.000	911,250.00
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			659,000.000	696,750.52
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			740,258.300	614,414.39
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	781,810.00
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			223,312.500	224,009.24
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,131,200.00
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			1,418,000.000	1,428,149.00
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			2,399,000.000	2,492,299.49
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	662,736.24
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	513,096.56

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,317,471.57
PERU LNG SRL 144A 5.375% 03/22/2030 DD 03/22/18			200,000.000	197,002.00
PERUSAHAAN LISTRIK NEGARA 144A 4.875% 07/17/2049 DD 07/17/19			400,000.000	433,000.00
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,328,250.00
PERUSAHAAN LISTRIK NEGARA 144A 5.500% 11/22/2021 DD 11/22/11			106,000.000	112,095.00
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,269,661.40
PETROBRAS GLOBAL FINANCE 144A 5.093% 01/15/2030 DD 09/18/19			2,640,000.000	2,828,786.40
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			700,000.000	789,600.00
PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18			835,000.000	952,768.40
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,050,000.000	1,231,650.00
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			258,000.000	262,257.00
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	898,635.00
PETSMART 9/16 TLB			624,201.580	616,723.64
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,370,000.000	1,395,687.50
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			1,714,000.000	1,679,720.00
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			196,801.840	193,788.80
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			2,549,764.230	2,552,951.44
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,959,500.000	1,960,091.18
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,701,792.330	1,709,722.68
PHILIPPINE GOVERNMENT BOND 3.375% 08/20/2020			9,800,000.000	193,134.51
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			105,530,000.000	2,077,507.92
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			53,340,000.000	1,041,865.31
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	733,386.01
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	86,502.32
PHILIPPINE GOVERNMENT BOND 5.500% 03/08/2023			29,000,000.000	600,081.02
PHILIPPINE GOVERNMENT BOND 6.250% 03/12/2024			49,930,000.000	1,075,613.22
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,580,000.000	216,283.30
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	57,575.36
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			165,690,000.000	4,263,837.58
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,995,000.000	2,278,576.78
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	356,065.94
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,273,140.69
PHILLIPS 66 144A VAR RT 04/15/2020 DD 04/21/17			715,000.000	715,295.34
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			2,203,000.000	2,203,131.87
PIKE 7/19 COV-LITE TL 0.000% 07/24/2026 DD 07/16/19			576,696.080	579,389.25
PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12			390,000.000	359,299.79
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			5,018,000.000	5,376,873.06
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14			935,000.000	931,768.95
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,535,000.000	1,431,387.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,425,637.499	3,563,690.69
PLANTRONICS 5/18 COV-LITE TLB			193,885.890	189,232.63
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			523,000.000	511,232.50
PLAYTIKA 12/19 COV-LITE TLB			1,085,000.000	1,095,307.50
PLAZA MEXICO PREF LLC			807,260.307	1,268,308.00
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,239,765.910	1,235,501.12
PNC FINANCIAL SERVICES GROUP I 2.600% 07/23/2026 DD 07/23/19			1,620,000.000	1,640,664.82
PNC FINANCIAL SERVICES GROUP I 3.500% 01/23/2024 DD 01/23/19			660,000.000	695,111.80
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	339,934.11
PODS 5/18 TLB			956,342.380	960,225.13
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			285,180.000	265,573.88
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	271,215.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,951,688.40
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,420,000.000	1,684,471.06
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	674,453.25
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			1,236,000.000	1,305,525.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,768,905.00
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			380,000.000	405,194.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			2,791,000.000	3,007,302.50
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			4,082,000.000	4,377,945.00
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,087,987.220	1,090,032.64
POWERSCOURT			18,212,092.771	18,378,431.65
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			188,233.500	173,645.40
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			1,620,000.000	1,649,367.59
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	717,583.82
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	218,368.58
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	147,401.70
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			291,000.000	277,832.11
PPL WEM LTD / WESTERN POW 144A 5.375% 05/01/2021 DD 04/21/11			2,951,000.000	3,039,567.72
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,264,450.00
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	879,721.25
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	1,040,678.46
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			130,995.788	87,584.57
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			490,230.651	335,564.52
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	465,889.30
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			4,068,596.257	2,765,399.02
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,033,989.170	724,361.12
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	647,999.99
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,782.016	950,974.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			88,202.052	68,797.60
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			115,746.829	70,316.20
PREGIS 7/19 COV-LITE TLB 0.000% 07/24/2026 DD 07/02/19			830,000.000	829,742.70
PREMIER DISTRIBUTION LLC			2,098,781.150	2,092,218.45
PRESTIGE AUTO RECEIV 1A D 144A 3.010% 08/15/2025 DD 07/23/19			154,000.000	155,084.15
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			433,000.000	453,567.50
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,733,000.000	1,802,320.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,827,337.09
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			783,926.700	693,775.13
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	624,850.93
PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18			756,525.000	748,490.71
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			143,352.000	147,375.08
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,698,974.680	1,700,045.03
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,192,513.480	1,199,966.69
PROMETRIC 1/18 COV-LITE TL 0.000% 01/29/2025 DD 01/08/18			1,073,953.240	1,069,925.91
PROMIGAS SA ESP / GASES D 144A 3.750% 10/16/2029 DD 10/16/19			400,000.000	403,504.00
PROQUEST 10/19 COV-LITE TL 0.000% 10/23/2026 DD 10/03/19			640,000.000	643,603.20
PROSUS NV 144A 6.000% 07/18/2020 DD 07/18/13			3,067,000.000	3,116,354.16
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,885,341.35
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,335,371.54
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			1,480,000.000	1,337,198.69
PROV OF ONTARIO 3.500% 02-JUN-2024			4,965,000.000	4,064,963.33
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,230,816.66
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,369,000.000	1,341,620.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	565,013.41
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,122,482.47
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	788,854.60
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	431,331.98
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19			2,319,655.420	2,320,305.85
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19			1,295,000.000	1,363,161.04
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			245,000.000	285,013.23
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	879,881.25
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			235,000.000	255,709.55
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,913,450.53
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			86,000.000	92,263.56
PUGET ENERGY INC 6.500% 12/15/2020 DD 12/06/10			654,000.000	680,222.77
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			375,000.000	499,050.28
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16			979,000.000	981,537.57
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			1,205,000.000	1,344,784.82

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QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			1,045,000.000	1,293,187.50
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			879,000.000	857,244.75
QEP RESOURCES INC 6.875% 03/01/2021 DD 08/16/10			2,286,000.000	2,366,010.00
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,913,953.75
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			782,162.335	1,319,653.16
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,250,000.000	1,683,852.75
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	476,100.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,970,000.000	2,036,487.50
QUIKRETE 11/16 COV-LITE TLB			913,627.940	916,725.14
QUINCY NEWSPAPERS 10/15 TLB			80,284.500	80,083.79
RACKSPACE HOSTING 11/17 COV-LITE TLB			884,595.710	857,199.78
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	683,770.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	634,920.00
RAIT 2017-FL7 TRUST FL7 A 144A VAR RT 06/15/2037 DD 06/23/17			0.020	0.02
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			452,000.000	415,758.64
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			2,990,000.000	2,930,200.00
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			663,000.000	661,342.50
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			140,000.000	138,950.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,172,978.97
RCN CABLE 12/16 COV-LITE TL			1,863,534.290	1,869,124.90
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,203,000.000	1,203,848.12
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			718,849.940	723,861.69
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,524,561.720	1,525,575.71
RECKITT BENCKISER TREASUR 144A VAR RT 006/24/2022 DD 06/26/17			5,600,000.000	5,612,599.89
RED VENTURES 10/18 COV-LITE TLB1			886,666.460	892,048.53
REDROOF INN MEZZ 2.0 LLC			1,458,175.966	1,962,072.57
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			2,011,000.000	2,264,888.75
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			2,169,473.410	2,187,913.94
REGATTA VI FUNDING 1A AR 144A VAR RT 07/20/2028 DD 10/22/18			750,000.000	747,784.13
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			650,000.000	734,500.00
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/14/2025 DD 10/30/18			1,156,262.500	1,164,645.41
REGIONS BANK/BIRMINGHAM AL VAR RT 04/01/2021 DD 01/26/18			800,000.000	800,152.00
REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			2,315,000.000	2,327,602.03
RELIANCE HOLDING USA INC 144A 5.400% 02/14/2022 DD 02/14/12			2,150,000.000	2,275,302.00
RENAISSANCE LEARNING 5/18 TL			676,437.500	671,844.49
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,410,000.000	1,651,339.30
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			1,227,000.000	1,236,202.50
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			4,349.900	5,097.76
RESTON PLAZA LLC			1,368,067.310	1,383,443.51

Asset Detail

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RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			642,368.400	642,766.86
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	330,825.47
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	524,786.14
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15			755,000.000	877,800.86
REYNOLDS GROUP 1/17 (USD) TL			515,274.690	516,485.59
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			3,533,366.720	3,537,783.43
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,668,000.000	2,731,365.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,108,180.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,609,620.00
ROCKET SOFTWARE 11/18 COV-LITE TL			661,675.000	641,414.51
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,478,000.000	1,452,135.00
ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17			500,000.000	520,405.52
ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17			1,445,000.000	1,534,798.97
ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17			795,000.000	936,302.27
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	460,107.37
ROMANIAN GOVERNMENT INTER 144A 4.875% 01/22/2024 DD 01/22/14			590,000.000	647,697.28
ROPER TECHNOLOGIES INC 2.350% 09/15/2024 DD 08/26/19			1,970,000.000	1,981,298.81
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			2,440,000.000	2,562,301.14
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	277,830.00
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19			3,977,000.000	3,993,880.46
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	298,829.00
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			1,968,000.000	2,131,094.40
ROYALTY PHARMA 3/17 B6 TLB			663,095.270	668,174.58
ROYALTY PHARMA 5/18 TLA4 0.000% 05/04/2022 DD 05/04/18			3,482,772.930	3,479,882.23
RP CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			285,000.000	296,043.75
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			600,000.000	643,500.00
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,215,359.50
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			700,000.000	721,978.70
SABERT 11/19 TLB			1,250,000.000	1,259,900.00
SABIC CAPITAL II BV 144A 4.000% 10/10/2023 DD 10/10/18			645,000.000	678,862.50
SABINE PASS LIQUEFACTION LLC 5.000% 03/15/2027 DD 03/15/17			595,000.000	654,969.45
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			4,934,000.000	5,504,853.83
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,649,978.20
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	732,376.67
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			851,992.480	856,252.44
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,785,956.60
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,802,155.16
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	399,431.25
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	139,100.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	254,624.75
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			198,217.140	197,526.23
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,297,726.76
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,959,780.08
SANTANDER DRIVE AUTO RECEI 4 D 3.530% 08/16/2021 DD 08/26/15			1,641,232.840	1,644,073.82
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,751,490.58
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			887,000.000	891,791.05
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	834,269.58
SANTANDER HOLDINGS USA INC 3.500% 06/07/2024 DD 06/07/19			2,441,000.000	2,511,492.62
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			645,000.000	646,790.20
SANTANDER REVOLVING A A 144A 2.510% 01/26/2032 DD 11/26/19			1,290,000.000	1,284,337.94
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			250,000.000	256,150.14
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			224,000.000	227,382.39
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			2,330,000.000	2,415,700.45
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			1,450,000.000	1,553,305.93
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			1,580,000.000	1,727,876.87
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	601,062.50
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,232,000.000	1,278,200.00
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			2,500,000.000	2,575,686.00
SCANA CORP 4.125% 02/01/2022 DD 01/25/12			154,000.000	158,265.31
SCANA CORP 4.750% 05/15/2021 DD 05/12/11			798,000.000	815,943.97
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			436,000.000	439,309.91
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			627,157.210	628,852.48
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,178,049.36
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			1,772,161.230	1,771,338.06
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,829,184.46
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			3,931,000.000	4,142,834.51
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,007,100.960	1,008,782.81
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,272,000.000	2,377,080.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			414,000.000	444,015.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			415,000.000	450,275.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,223,000.000	1,348,357.50
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	494,100.00
SCOTTS MIRACLE-GRO CO/THE 144A 4.500% 10/15/2029 DD 10/22/19			589,000.000	602,075.80
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	402,240.00
SEAWORLD 3/17 B5 TLB			1,574,716.210	1,581,282.77
SEDGWICK CMS 12/18 COV-LITE TL			868,437.500	868,168.28
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			2,017,000.000	2,183,442.84
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	680,046.43

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SEMPRA ENERGY VAR RT 01/15/2021 DD 01/12/18			648,000.000	648,108.46
SEMPRA ENERGY VAR RT 03/15/2021 DD 10/13/17			884,000.000	884,279.18
SENSATA TECHNOLOGIES INC 144A 4.375% 02/15/2030 DD 09/20/19			312,000.000	318,059.04
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	904,022.50
SESI LLC 7.125% 12/15/2021 DD 06/15/12			867,000.000	739,464.30
SESI LLC 7.750% 09/15/2024 DD 03/15/18			416,000.000	276,640.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			1,371,000.000	1,405,275.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			3,624,000.000	3,728,190.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			937,912.500	931,168.91
SHELL INTERNATIONAL FINANCE BV 2.000% 11/07/2024 DD 11/07/19			681,000.000	679,206.68
SHELL INTERNATIONAL FINANCE BV 3.250% 05/11/2025 DD 05/11/15			1,390,000.000	1,473,364.84
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			854,913.140	855,211.16
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			372,962.100	373,084.99
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			3,590,000.000	3,658,270.92
SI GROUP/ADDIVANT 7/18 TL 0.000% 10/15/2025 DD 07/30/18			1,019,700.000	1,012,052.25
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,352,869.264	3,214,886.52
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			1,579,000.000	1,669,792.50
SINCLAIR TELEVISION 12/16 TLB2			663,037.980	661,101.90
SINCLAIR TELEVISION 7/19 (600MM) TLB			773,062.500	774,995.16
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			10,390,000.000	7,811,140.65
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	759,526.16
SINOPEC GROUP OVERSEAS DE 144A 2.500% 11/12/2024 DD 11/12/19			945,000.000	947,184.37
SIRIUS COMPUTER 5/19 COV-LITE 0.000% 05/22/2026 DD 05/08/19			857,850.000	861,144.14
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			513,000.000	538,650.00
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			2,995,000.000	3,159,725.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,078,744.32
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,083,431.25
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			146,000.000	152,282.98
SITONE LANDSCAPE 8/18 COV-LITE TLE			523,837.008	524,491.80
SKY LTD 144A 3.750% 09/16/2024 DD 09/16/14			1,995,000.000	2,137,111.55
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,451,000.000	1,486,820.20
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			800,000.000	800,165.30
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,641,197.88
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			448,734.770	454,561.68
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,709,476.600	4,708,193.73
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,898,362.300	2,897,578.87
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,811,114.150	1,811,161.60
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,086,281.900	1,087,283.56
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,365,046.846	159,944.24

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SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	207,868.23
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			629,000.000	635,290.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			873,000.000	858,032.42
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,380,000.000	1,352,400.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	271,455.60
SMITHFIELD FOODS INC 144A 2.650% 10/03/2021 DD 10/03/17			176,000.000	174,983.22
SMITHFIELD FOODS INC 144A 3.350% 02/01/2022 DD 02/01/17			704,000.000	706,080.97
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			1,557,161.660	1,566,861.07
SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18			2,405,655.070	2,419,607.87
SOLENIS 6/18 (USD) COV-LITE TL			561,450.000	554,431.88
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	220,090.85
SOLERA 3/16 (USD) COV-LITE TL			711,896.610	712,565.80
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			3,509,000.000	3,723,259.54
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			2,477,000.000	2,545,117.50
SOUND PHYSICIANS 6/18 TL			493,750.000	496,218.75
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	499,537.36
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,933,516.53
SOUTHCROSS HOLDINGS CLASS A-II 0.000% 05/11/2020 DD 05/11/16			166.000	112.88
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,499,999.960	1,481,772.46
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			255,000.000	280,156.50
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			1,030,000.000	1,075,994.83
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15			1,370,000.000	1,437,824.20
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			310,000.000	356,808.07
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	261,895.27
SOUTHERN POWER CO 144A VAR RT 12/20/2020 DD 11/20/17			2,465,000.000	2,465,601.01
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			1,815,000.000	1,833,150.00
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	830,960.00
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	228,654.53
SPECTRA ENERGY PARTNERS LP VAR RT 06/05/2020 DD 06/07/17			1,475,000.000	1,477,596.00
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,475,000.000	1,539,560.75
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,225,799.340	924,461.09
SPIRIT AEROSYSTEMS INC VAR RT 06/15/2021 DD 05/30/18			2,070,000.000	2,064,914.78
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19			815,000.000	816,326.79
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	944,967.50
SPRINGLEAF FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			834,000.000	913,230.00
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			311,000.000	353,762.50
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			604,000.000	698,344.80
SPRINGS WINDOW FASHIONS 5/18 TL			641,875.000	638,665.63
SPRINT COMMUNICATIONS 11/18 TL			401,962.500	399,952.69

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SPRINT COMMUNICATIONS 2/17 TL			936,000.000	926,874.00
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	158,807.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,455,233.75
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,492,865.05
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	809,455.20
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	73,923.11
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	196,200.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	190,548.75
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	761,400.00
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	493,742.04
SRS DISTRIBUTION 5/18 COV-LITE TLB			849,250.000	841,606.75
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			419,231.250	421,931.10
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			272,900.950	274,658.43
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			2,110,000.000	2,252,425.00
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	454,612.50
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			3,774,000.000	3,905,378.87
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	230,405.00
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			225,000.000	233,437.50
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,047,000.000	2,169,820.00
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			610,000.000	660,325.00
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			832,603.560	838,516.55
STARWOOD PROPERTY 7/19 TLB 0.000% 07/10/2026 DD 06/26/19			713,212.500	717,227.88
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	501,125.00
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			2,140,000.000	2,135,555.43
STATION CASINOS 5/16 TLB			1,284,688.950	1,289,557.93
STEEL DYNAMICS INC 5.500% 10/01/2024 DD 04/01/15			1,461,000.000	1,504,988.26
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			1,130,000.000	1,186,500.00
STERIGENICS-NORDION 3/17 TL			1,138,288.970	1,128,020.12
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	532,047.50
STONEMONT PORTFOLI MONT A 144A VAR RT 08/20/2030 DD 09/28/17			3,427,587.610	3,423,586.58
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			1,346,735.160	1,396,356.42
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,058,834.620	845,299.44
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			754,560.910	754,804.56
STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16			200,000.000	204,500.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	696,800.00
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	950,170.01
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			5,776,000.000	5,859,041.44
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			460,000.000	469,419.31
SUMITOMO MITSUI FINANCIAL GROU 3.102% 01/17/2023 DD 01/17/18			680,000.000	697,482.27

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ALL KR2 AND KR3 - KR2GALLKRS00

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SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			175,921.940	176,655.53
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,303,797.75
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,396.98
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			956,000.000	977,529.12
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	660,887.50
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	886,607.18
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	576,796.02
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,258,525.81
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			11,004,000.000	3,179,991.05
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			8,963,000.000	8,969,980.39
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,747,716.63
SYNCHRONY FINANCIAL 2.850% 07/25/2022 DD 07/25/19			1,420,000.000	1,437,547.47
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	584,834.34
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	813,640.47
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			2,146,000.000	2,297,317.10
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	391,140.90
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	700,350.00
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			556,000.000	569,900.00
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	1,020,566.94
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,798,820.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	236,632.57
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			3,180,000.000	3,409,627.80
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	636,186.38
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	382,850.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,330,038.22
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			751,214.960	636,692.24
TACALA 1/18 COV-LITE TL 0.000% 01/31/2025 DD 01/18/18			882,537.800	883,799.83
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,642,250.000	2,821,368.13
TAKEDA PHARMACEUTICAL CO LTD 4.400% 11/26/2023 DD 11/26/19			635,000.000	681,939.69
TALEN ENERGY SUPPLY LLC 144A 7.250% 05/15/2027 DD 05/21/19			275,000.000	289,355.00
TALEN ENERGY SUPPLY LLC 6.500% 06/01/2025 DD 12/01/15			250,000.000	213,357.50
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			943,000.000	924,140.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	402,000.00
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			360,000.000	362,700.00
TARGA RESOURCES PARTNERS 144A 5.500% 03/01/2030 DD 11/27/19			2,075,000.000	2,132,062.50
TARGA RESOURCES PARTNERS 144A 6.500% 07/15/2027 DD 01/17/19			232,000.000	254,040.00
TARGA RESOURCES PARTNERS 144A 6.875% 01/15/2029 DD 01/17/19			259,000.000	287,490.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	301,990.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,953,000.000	3,012,060.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	523,937.50
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,308,000.000	1,357,050.00
TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18			1,750,000.000	1,859,375.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	126,067.50
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	736,840.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,634,567.50
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	997,641.01
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			430,000.000	528,213.07
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			733,021.880	591,226.13
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	227,806.72
TEGNA INC 144A 5.000% 09/15/2029 DD 09/13/19			984,000.000	1,001,220.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			936,963.750	908,517.53
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	429,000.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	453,650.00
TELENET 5/18 (USD) AN TL			580,000.000	582,778.20
TELESAT CANADA 11/19 TL			1,367,000.000	1,370,991.64
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	209,488.19
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,359,175.600	1,366,256.90
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,082,000.000	1,117,165.00
TENCENT HOLDINGS LTD 144A 3.280% 04/11/2024 DD 04/11/19			1,765,000.000	1,816,316.62
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			1,675,000.000	1,682,671.50
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,550,000.000	1,623,470.00
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			2,719,000.000	2,871,943.75
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			879,000.000	946,023.75
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			1,608,000.000	1,646,190.00
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			792,000.000	815,760.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			1,286,000.000	1,412,941.06
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			282,000.000	297,862.50
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	460,200.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	299,007.50
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			795,000.000	1,034,856.39
TERMOCANDELARIA POWER LTD 144A 7.875% 01/30/2029 DD 01/30/19			500,000.000	551,250.00
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,532,000.000	1,558,810.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			847,000.000	895,541.57
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			205,000.000	216,787.50
TERVITA CORP 144A 7.625% 12/01/2021 DD 12/12/16			750,000.000	754,687.50
TEXAS CROSSING LLC			1,932,025.481	1,925,487.95
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	248,459.38
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	973,204.94

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	223,754.51
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			0.004	0.00
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	927,335.77
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	276,762.92
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	587,394.80
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	527,929.77
TIBCO SOFTWARE 6/19 TLB			878,955.160	881,978.77
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			1,431,000.000	1,482,945.30
TICP CLO VI 2016-2 6A AR 144A VAR RT 01/15/2029 DD 06/20/19			1,900,000.000	1,901,263.32
TIERPOINT 4/17 COV-LITE TL			623,381.130	605,976.33
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			620,000.000	711,618.75
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			160,000.000	188,859.26
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			256,000.000	218,880.00
TORONTO-DOMINION BANK/THE VAR RT 12/01/2022 DD 10/10/19			1,225,000.000	1,231,761.63
TOWD POINT MORTGAG HY2 A1 144A VAR RT 05/25/2058 DD 04/30/19			1,190,350.104	1,197,290.55
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			794,007.780	799,230.93
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			717,784.720	742,599.26
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			266,684.570	267,743.15
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,642,191.630	1,666,373.07
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			1,390,102.290	1,386,667.91
TOYOTA AUTO RECEIVABLES 2 D A3 1.920% 01/16/2024 DD 11/13/19			1,985,000.000	1,984,124.22
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			800,000.000	799,920.40
TRADE ME 5/19 COV-LITE TL			693,262.500	695,168.97
TRADER 3/17 TL			296,205.080	296,945.59
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			965,000.000	1,024,090.34
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	967,725.00
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	677,585.22
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,134,000.000	1,785,346.91
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,530,000.000	1,595,025.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,140,000.000	1,226,982.00
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19			845,000.000	886,827.50
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,300,000.000	2,923,205.45
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			530,925.679	532,178.66
TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18			193,020.790	193,437.71
TRANSDIGM 5/18 COV-LITE TLF			2,234,863.070	2,240,919.55
TRANSDIGM INC 144A 5.500% 11/15/2027 DD 11/13/19			2,096,000.000	2,119,538.08
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			3,529,000.000	3,820,530.69
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,179,000.000	2,311,069.19
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,172,560.00

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TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19			507,000.000	554,556.60	
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,883,000.000	1,845,340.00	
TRANSNET SOC LTD 144A 4.000% 07/26/2022 DD 07/26/12			200,000.000	202,800.00	
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			477,930.000	488,683.43	
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			771,630.000	790,920.75	
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			876,000.000	928,560.00	
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,014,000.000	1,031,745.00	
TRANSPORTADORA DE GAS DEL 144A 6.750% 05/02/2025 DD 05/02/18			200,000.000	176,500.00	
TRANSUNION 11/19 B5 COV-LITE TLB			1,774,725.600	1,780,777.42	
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			377,611.711	252,917.90	
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,107,775.000	994,781.95	
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	483,937.50	
TRICORBRAUN 11/16 COV-LITE TL			490,194.150	484,556.92	
TRIMARK 9/17 COV-LITE TL			988,164.090	802,883.33	
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			556,000.000	586,025.09	
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	163,129.46	
TRINSEO 5/18 COV-LITE TL			235,810.980	235,910.02	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,580,000.000	1,664,925.00	
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			420,000.000	467,250.00	
TRONOX FINANCE 9/17 COV-LITE TLB			960,655.017	961,855.83	
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	76,741.60	
TRUIST BANK 2.150% 12/06/2024 DD 12/06/19			7,602,000.000	7,590,004.58	
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	280,935.00	
TRUIST BANK VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,342,294.61	
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			820,000.000	822,568.24	
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19			4,420,000.000	4,478,203.31	
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	5,047,057.40	
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			1,650,000.000	1,650,000.00	
TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19			643,000.000	642,665.64	
TYSON FOODS INC VAR RT 08/21/2020 DD 08/23/17			850,000.000	850,845.71	
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19			3,120,000.000	3,035,175.01	
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			3,835,000.000	3,925,032.61	
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,698,790.03	
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			9,240,000.000	9,881,746.83	
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			5,595,000.000	6,108,384.94	
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	38,486.32	
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,405,000.000	1,582,491.01	
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			11,485,000.000	12,990,611.71	
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			235,000.000	262,952.15	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			10,815,000.000	12,180,816.19
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			14,740,000.000	16,751,203.87
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			3,580,000.000	4,245,656.25
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			2,350,000.000	2,842,765.62
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			570,000.000	701,923.83
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			2,975,000.000	3,655,763.66
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			215,000.000	267,406.25
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			385,000.000	507,448.04
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			3,255,000.000	4,315,036.51
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08			5,160,000.000	6,873,281.25
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			3,205,000.000	4,327,876.75
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	3,999,122.94
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			895,000.000	877,694.33
U S TREASURY NOTE 1.500% 09/30/2021 DD 09/30/19			4,828,000.000	4,820,644.83
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	786,402.00
U S TREASURY NOTE 1.500% 10/31/2021 DD 10/31/19			23,365,000.000	23,333,055.61
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,433,000.000	1,421,076.99
U S TREASURY NOTE 1.500% 11/30/2021 DD 11/30/19			2,528,000.000	2,524,642.51
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			14,688,000.000	14,569,233.72
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			12,060,000.000	11,954,003.94
U S TREASURY NOTE 1.625% 08/15/2029 DD 08/15/19			6,795,000.000	6,624,859.59
U S TREASURY NOTE 1.625% 09/30/2026 DD 09/30/19			8,328,000.000	8,228,779.71
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			8,934,000.000	8,822,673.97
U S TREASURY NOTE 1.625% 11/30/2026 DD 11/30/19			16,591,000.000	16,381,020.16
U S TREASURY NOTE 1.625% 12/15/2022 DD 12/15/19			13,668,000.000	13,681,347.62
U S TREASURY NOTE 1.625% 12/31/2021 DD 12/31/19			61,313,000.000	61,389,641.25
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13			8,260,000.000	8,291,942.99
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,153,178.02
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			11,959,000.000	11,997,306.11
U S TREASURY NOTE 1.750% 11/15/2029 DD 11/15/19			28,921,000.000	28,507,519.94
U S TREASURY NOTE 1.750% 12/31/2024 DD 12/31/19			12,232,000.000	12,270,702.78
U S TREASURY NOTE 1.750% 12/31/2026 DD 12/31/19			2,595,000.000	2,582,734.58
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			4,210,000.000	4,234,667.99
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			3,575,000.000	3,598,181.65
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			9,785,000.000	9,920,690.46
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			5,335,000.000	5,396,894.32
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15			5,440,000.000	5,501,412.49
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			15,102,000.000	15,382,802.82
U S TREASURY NOTE 2.125% 05/15/2022 DD 05/15/19			6,665,000.000	6,747,271.09

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.125% 05/31/2026 DD 05/31/19			1,285,000.000	1,310,950.97
U S TREASURY NOTE 2.250% 04/15/2022 DD 04/15/19			16,975,000.000	17,224,320.32
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			15,464,000.000	15,836,102.50
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			10,825,000.000	11,134,104.52
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			5,615,000.000	5,762,174.43
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			15,675,000.000	16,101,776.33
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			5,870,000.000	6,036,928.13
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			1,530,000.000	1,570,760.15
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			19,304,000.000	19,854,465.54
U S TREASURY NOTE 2.375% 04/15/2021 DD 04/15/18			2,980,000.000	3,008,752.35
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			9,335,000.000	9,709,493.97
U S TREASURY NOTE 2.500% 01/31/2024 DD 01/31/19			13,486,000.000	13,930,089.80
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			2,515,000.000	2,667,275.40
U S TREASURY NOTE 2.625% 05/15/2021 DD 05/15/18			740,000.000	750,175.00
U S TREASURY NOTE 2.625% 07/15/2021 DD 07/15/18			14,385,000.000	14,608,641.87
U S TREASURY NOTE 2.625% 12/31/2023 DD 12/31/18			13,035,000.000	13,521,266.63
U S TREASURY NOTE 2.750% 04/30/2023 DD 04/30/18			890,000.000	922,227.74
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			18,770,000.000	19,462,143.75
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			15,475,000.000	16,069,820.32
U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18			6,325,000.000	6,440,381.86
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			1,670,000.000	1,768,960.54
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			6,600,000.000	6,998,835.95
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			7,725,000.000	8,331,533.17
U S TREASURY NOTE 2.875% 10/31/2023 DD 10/31/18			11,025,000.000	11,523,278.29
U S TREASURY NOTE 2.875% 11/15/2021 DD 11/15/18			10,045,000.000	10,281,999.22
U S TREASURY NOTE 3.000% 10/31/2025 DD 10/31/18			3,955,000.000	4,227,060.74
U.S. RENAL CARE 6/19 TLB			715,000.000	707,850.00
U.S.I. 11/19 INCREMENTAL TLB 0.000% 12/02/2026 DD 11/12/19			260,000.000	261,409.20
U.S.I. 8/17 INCREMENTAL TLB			641,224.550	640,583.33
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			694,513.715	737,448.62
UBER 6/18 COV-LITE TLB			352,775.560	351,703.12
UBER TECHNOLOGIES INC 144A 7.500% 11/01/2023 DD 11/07/18			1,633,000.000	1,706,485.00
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,778,000.000	1,853,565.00
UBS AG REGS 5.125% 05/15/2024			4,400,000.000	4,735,500.00
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			1,155,000.000	1,158,943.50
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			1,557,000.000	1,755,221.67
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,743,065.20
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	963,271.50
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,893,228.55

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS-BAMLL TRUST WRM D 144A VAR RT	06/10/2030 DD 07/01/12		2,156,000.000	2,117,901.32
UBS-BARCLAYS COMMERC C4 AS 144A	3.317% 12/10/2045 DD 12/01/12		1,121,000.000	1,144,073.32
UBS-BARCLAYS COMMERC C5 B 144A VAR RT	03/10/2046 DD 02/01/13		3,783,000.000	3,855,919.22
UBS-BARCLAYS COMMERC C5 E 144A VAR RT	03/10/2046 DD 02/01/13		1,073,000.000	912,231.12
UBS-BARCLAYS COMMERC C5 F 144A VAR RT	03/10/2046 DD 02/01/13		1,074,000.000	751,477.80
UBS-BARCLAYS COMMERC C5 G 144A VAR RT	03/10/2046 DD 02/01/13		1,623,221.790	367,935.68
UKRAINE GOVERNMENT AID BONDS	1.471% 09/29/2021 DD 09/29/16		3,080,000.000	3,067,893.72
UKRAINE GOVERNMENT AID BONDS	1.847% 05/29/2020 DD 05/29/15		246,000.000	246,245.94
ULTIMATE SOFTWARE	3/19 0.000% 04/08/2026 DD 03/28/19		1,629,000.000	1,638,415.62
UNIFRAX 11/18 (USD) COV-LITE	0.000% 12/31/2021 DD 10/16/18		1,320,025.000	1,204,192.81
UNIFRAX 11/18 2ND LIEN	0.000% 11/05/2026 DD 11/05/18		305,000.000	260,317.50
UNILEVER CAPITAL CORP	2.125% 09/06/2029 DD 09/06/19		880,000.000	854,719.18
UNION ELECTRIC CO	3.250% 10/01/2049 DD 10/01/19		990,000.000	983,253.32
UNION PACIFIC CORP 144A	3.839% 03/20/2060 DD 11/20/19		465,000.000	471,800.72
UNION PACIFIC CORP	3.950% 08/15/2059 DD 08/05/19		1,195,000.000	1,253,228.34
UNION PACIFIC CORP	4.100% 09/15/2067 DD 09/19/17		535,000.000	543,039.91
UNITED AIRLINES 2014-1 CLASS B	4.750% 10/11/2023 DD 04/07/14		103,208.580	106,541.00
UNITED AIRLINES 2018-1 CLASS A	3.500% 09/01/2031 DD 02/14/18		703,989.800	725,262.26
UNITED KINGDOM GILT REGS	3.750% 09/07/2020		810,000.000	1,095,570.56
UNITED PARCEL SERVICE INC	3.400% 09/01/2049 DD 08/16/19		310,000.000	314,112.99
UNITED RENTALS NORTH AMERICA I	3.875% 11/15/2027 DD 11/04/19		321,000.000	327,724.95
UNITED RENTALS NORTH AMERICA I	4.625% 10/15/2025 DD 09/22/17		228,000.000	234,406.80
UNITED RENTALS NORTH AMERICA I	4.875% 01/15/2028 DD 08/11/17		2,070,000.000	2,155,346.10
UNITED RENTALS NORTH AMERICA I	5.500% 05/15/2027 DD 11/07/16		1,571,000.000	1,682,965.17
UNITED RENTALS NORTH AMERICA I	5.875% 09/15/2026 DD 05/13/16		1,597,000.000	1,713,181.75
UNITED RENTALS NORTH AMERICA I	6.500% 12/15/2026 DD 10/30/18		975,000.000	1,071,585.94
UNITED TECHNOLOGIES CORP	1.950% 11/01/2021 DD 11/01/16		725,000.000	726,581.50
UNITED TECHNOLOGIES CORP	3.650% 08/16/2023 DD 08/16/18		2,825,000.000	2,978,699.63
UNITED TECHNOLOGIES CORP	4.150% 05/15/2045 DD 05/04/15		370,000.000	424,395.60
UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16		525,000.000	562,947.17
UNITEDHEALTH GROUP INC	4.250% 03/15/2043 DD 02/28/13		1,540,000.000	1,758,388.42
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11		320,000.000	381,717.50
UNIVAR 11/17 (USD) COV-LITE TLB3			532,785.490	534,650.24
UNIVERSAL HEALTH SERVICES 144A	4.750% 08/01/2022 DD 08/07/14		1,180,000.000	1,191,800.00
UNIVERSAL HEALTH SERVICES 144A	5.000% 06/01/2026 DD 06/03/16		1,575,000.000	1,651,781.25
UNIVERSAL SERVICES 6/19	0.000% 06/26/2026 DD 06/13/19		1,396,711.710	1,403,695.27
UNIVERSAL SERVICES 6/19 DELAYED TL			138,288.290	138,979.73
UNIVISION 3/17 C5 COV-LITE TL			1,647,286.630	1,624,257.57
URBI DESARROLLOS URBANOS 144A	9.500% 01/21/2020 DD 01/19/10		200,000.000	500.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			4,430,000.000	5,116,763.23
US BANCORP 3.150% 04/27/2027 DD 04/27/17			1,230,000.000	1,292,706.24
US BANCORP 3.375% 02/05/2024 DD 02/04/19			689,000.000	723,534.85
US BANCORP 3.600% 09/11/2024 DD 09/11/14			642,000.000	682,584.51
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	20,025.75
US BANK NA/CINCINNATI OH 2.650% 05/23/2022 DD 05/23/19			1,830,000.000	1,864,269.60
US BANK NA/CINCINNATI OH 2.800% 01/27/2025 DD 01/27/15			786,000.000	812,816.59
US BANK NA/CINCINNATI OH 3.450% 11/16/2021 DD 11/16/18			4,010,000.000	4,129,537.82
US INFRASTRUCTURE 6/17 TLB			210,596.220	209,675.91
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			221,620.510	195,263.18
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,958,510.005	7,954,249.58
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			44,314,492.500	44,310,077.44
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			97,072,382.500	97,477,774.24
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,877,100.000	30,142,515.01
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			86,524,937.497	87,720,251.82
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			31,155,229.998	31,814,744.78
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,705,138.000	6,767,233.01
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,371,676.000	6,432,560.93
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,792,177.500	12,792,251.43
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			681,000.000	715,050.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			1,101,000.000	1,146,801.60
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,392,387.38
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			452,000.000	462,034.40
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	36,369.33
UTEX INDUSTRIES 5/14 COV-LITE TLB			176,669.250	127,790.17
UTILITY ONE 4/17 COV-LITE TLB			327,015.980	328,651.06
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			786,842.050	667,832.19
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			545,000.000	639,721.00
VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06			275,000.000	357,500.00
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			417,969.764	420,059.61
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			645,000.000	676,104.21
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			1,535,000.000	1,672,685.83
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	672,785.76
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	909,887.50
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			2,588,000.000	2,796,303.43
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			1,499,247.890	1,498,582.98
VERICREST OPPORT NPL8 A1A 144A VAR RT 11/25/2049 DD 10/22/19			1,936,954.700	1,932,270.18
VERICREST OPPORTU NPL3 A1 144A VAR RT 03/25/2049 DD 03/19/19			2,443,640.920	2,456,181.69

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	543,560.00
VERIZON COMMUNICATIONS INC 3.376% 02/15/2025 DD 08/16/17			1,000,000.000	1,059,308.68
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19			2,025,000.000	2,257,359.39
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			2,850,000.000	3,234,661.82
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	72,429.89
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15			655,000.000	813,113.76
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,711,041.66
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,563,150.30
VERSCEND 8/18 TLB 0.000% 08/08/2025 DD 07/31/18			1,066,623.860	1,072,842.28
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,079,000.000	1,180,156.25
VERTAFORE 5/18 TLB			307,675.000	303,758.30
VERTIV 3/17 COV-LITE TLB			2,249,661.360	2,242,035.01
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			776,000.000	830,320.00
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			165,000.000	169,950.00
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			973,000.000	1,002,190.00
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,273,000.000	1,327,102.50
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			905,000.000	967,218.75
VIRGIN MEDIA 10/19 COV-LITE LN			1,735,000.000	1,744,768.05
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			1,368,000.000	1,407,330.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	804,300.00
VIRGINIA ELECTRIC & POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	733,255.80
VIRGINIA ELECTRIC & POWER CO 3.300% 12/01/2049 DD 12/05/19			555,000.000	560,395.86
VIRTU 3/19 TLB 0.000% 01/30/2026 DD 01/11/19			2,096,869.190	2,103,159.79
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			1,059,275.000	1,065,048.05
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			5,901,000.000	5,977,817.81
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			2,739,000.000	2,862,200.22
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,502,000.000	1,592,120.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,249,000.000	2,369,883.75
VIVID SEATS 6/17 COV-LITE TLB			1,107,396.920	1,100,475.69
VIZIENT 4/19 TLB 0.000% 12/31/2022 DD 04/04/19			585,060.000	586,704.02
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			5,117,084.480	5,118,684.08
VMC FINANCE 2019-FL FL3 A 144A VAR RT 09/15/2036 DD 10/03/19			7,439,627.910	7,437,483.81
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	2,032,821.77
VNDO 2012-6AVE MOR 6AVE A 144A 2.996% 11/15/2030 DD 11/01/12			7,400,000.000	7,531,408.46
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	707,062.50
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19			450,000.000	469,711.31
VODAFONEZIGGO 1/17 (USD) TLE			160,000.000	160,420.80
VOLT LXXV LLC NPL1 A1A 144A VAR RT 01/25/2049 DD 01/28/19			2,580,068.304	2,595,446.80
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	929,789.01

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VULCAN MATERIALS CO VAR RT	03/01/2021 DD	02/23/18	3,727,000.000	3,734,140.08
VULCAN MATERIALS CO VAR RT	06/15/2020 DD	06/15/17	1,195,000.000	1,196,221.28
VX CARGO 2018-1 TRUST 1 C 144A	8.474% 12/15/2033 DD	12/04/18	2,391,535.733	2,411,902.06
WAIKIKI BEACH HOTEL WBM A 144A	VAR RT 12/15/2033 DD	02/20/19	472,000.000	471,426.33
WALGREENS BOOTS ALLIANCE INC	3.800% 11/18/2024 DD	11/18/14	908,000.000	946,500.02
WALNUT BIDCO PLC 144A	9.125% 08/01/2024 DD	08/02/19	685,000.000	725,415.00
WALT DISNEY CO/THE	9.500% 07/15/2024 DD	07/15/19	680,000.000	877,096.88
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,059,853.00
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			41,498.400	40,564.69
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			236,958.240	231,626.68
WASTE PRO USA INC 144A	5.500% 02/15/2026 DD	02/01/18	915,000.000	953,887.50
WATCO COS LLC / WATCO FIN 144A	6.375% 04/01/2023 DD	03/22/13	252,000.000	255,780.00
WEA FINANCE LLC / WESTFIE 144A	3.750% 09/17/2024 DD	09/17/14	490,000.000	515,907.77
WEA FINANCE LLC 144A	2.875% 01/15/2027 DD	10/15/19	6,395,000.000	6,375,908.11
WEA FINANCE LLC 144A	3.150% 04/05/2022 DD	04/05/17	1,568,000.000	1,602,969.97
WEB.COM 8/18 TL	0.000% 10/10/2025 DD	09/05/18	1,031,347.030	1,029,820.63
WEC ENERGY GROUP INC	3.375% 06/15/2021 DD	06/07/18	2,205,000.000	2,249,771.16
WEC ENERGY GROUP INC VAR RT	05/15/2067 DD	05/11/07	1,057,000.000	984,412.30
WEIBO CORP	3.500% 07/05/2024 DD	07/05/19	825,000.000	838,823.82
WELBILT INC	9.500% 02/15/2024 DD	08/15/16	642,000.000	680,520.00
WELLCARE HEALTH PLANS INC 144A	5.375% 08/15/2026 DD	08/13/18	464,000.000	494,160.00
WELLCARE HEALTH PLANS INC	5.250% 04/01/2025 DD	03/22/17	774,000.000	804,960.00
WELLS FARGO & CO	2.625% 07/22/2022 DD	07/24/17	5,361,000.000	5,441,115.38
WELLS FARGO & CO	3.000% 02/19/2025 DD	02/19/15	1,285,000.000	1,326,020.91
WELLS FARGO & CO	3.000% 10/23/2026 DD	10/25/16	595,000.000	609,817.52
WELLS FARGO & CO	3.250% 04/27/2022		1,090,000.000	792,994.68
WELLS FARGO & CO	3.750% 01/24/2024 DD	01/24/19	492,000.000	520,204.38
WELLS FARGO & CO VAR RT	06/17/2027 DD	06/17/19	400,000.000	415,065.61
WELLS FARGO & CO VAR RT	10/30/2025 DD	10/31/19	2,688,000.000	2,690,533.06
WELLS FARGO & CO VAR RT	10/31/2023 DD	10/31/16	3,275,000.000	3,333,262.25
WELLS FARGO & CO VAR RT	07/26/2021 DD	07/25/16	125,000.000	126,454.99
WELLS FARGO & CO VAR RT	07/27/2021		1,790,000.000	1,269,686.05
WELLS FARGO BANK NA VAR RT	07/23/2021 DD	07/23/18	4,805,000.000	4,842,623.58
WELLS FARGO BANK NA VAR RT	09/09/2022 DD	09/11/19	2,800,000.000	2,804,338.99
WELLS FARGO COMMERC 120B A 144A	VAR RT 03/18/2028 DD	03/01/13	5,850,000.000	5,843,239.74
WELLS FARGO COMMERC C32 D 144A	VAR RT 01/15/2059 DD	02/01/16	349,000.000	326,920.37
WELLS FARGO COMMERC LC5 F 144A	VAR RT 10/15/2045 DD	09/01/12	2,020,000.000	1,898,520.83
WELLS FARGO COMMERC SMP A 144A	VAR RT 12/15/2034 DD	12/21/17	1,340,000.000	1,335,117.31
WELLS FARGO COMMERCIAL C31 A4	3.695% 11/15/2048 DD	11/01/15	845,000.000	901,389.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,181,341.14
WELLS FARGO COMMERCIAL C42 A4 3.589% 12/15/2050 DD 12/01/17			1,276,000.000	1,366,049.75
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	366,778.51
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	989,368.31
WELLS FARGO COMMERCIAL LC12 A4 VAR RT 07/15/2046 DD 07/01/13			739,247.000	784,237.72
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	7,197,888.56
WELLS FARGO COMMERCIAL LC25 A4 3.640% 12/15/2059 DD 12/01/16			920,000.000	984,102.20
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,246,440.80
WELLTOWER INC 4.500% 01/15/2024 DD 10/07/13			68,000.000	73,438.52
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,152,662.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	207,546.54
WEST CORP 10/17 COV-LITE TL			972,276.480	821,709.75
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			215,339.520	180,010.92
WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15			855,000.000	863,501.28
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			849,000.000	838,205.62
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			252,000.000	254,273.24
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			200,000.000	174,888.72
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			2,191,000.000	2,326,436.20
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2021 DD 09/14/18			497,000.000	497,075.27
WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,066,937.500	1,073,435.15
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			2,105,451.830	2,112,981.98
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			9,259,000.000	9,283,930.78
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			1,355,000.000	1,364,003.70
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	767,251.16
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			2,878,000.000	2,878,125.19
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,543,588.50
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,689,000.000	1,688,442.29
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	990,378.44
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			689,873.820	650,215.24
WF ACP LLC			4,132,218.460	4,223,751.81
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,487,818.941	2,515,770.95
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			1,037,335.135	1,077,587.08
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			78,886.543	182,696.17
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	279,975.49
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,923,244.48
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	966,531.98
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	226,299.50
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	455,444.61
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,693,174.61

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	821,442.65
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,774,206.93
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	886,494.93
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,548,360.10
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,885,264.77
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,265,813.31
WGL HOLDINGS INC VAR RT 03/12/2020 DD 03/14/18			172,000.000	171,919.96
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	324,160.25
WHEELABRATOR TECHNOLOGIES 10/14 TLB			2,061,819.130	2,067,344.81
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			682,508.920	675,683.83
WIDEPENWEST 6/17 TLB			1,993,718.030	1,977,110.36
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			155,000.000	155,387.50
WILLIAMS COS INC/THE 3.600% 03/15/2022 DD 03/03/15			1,655,000.000	1,701,758.81
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			535,000.000	570,999.66
WILLIAMS COS INC/THE 4.500% 11/15/2023 DD 11/15/13			172,000.000	184,205.52
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,207,000.000	2,382,814.30
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	180,366.63
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10			1,730,000.000	2,146,421.45
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	102,517.01
WILLIAMS SCOTSMAN INTERNA 144A 7.875% 12/15/2022 DD 11/29/17			944,000.000	984,120.00
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			180,000.000	179,583.77
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18			255,000.000	268,387.50
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			8,416,000.000	8,509,373.83
WORLD FINANCIAL NETWORK CR C A 2.310% 08/15/2024 DD 11/15/17			12,850,000.000	12,874,747.82
WORLD FINANCIAL NETWORK CR C A 3.550% 08/15/2025 DD 11/07/18			1,537,000.000	1,575,351.53
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	380,471.85
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,150,398.41
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,711,745.05
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			1,515,000.000	1,543,960.28
WORLD OMNI AUTO RECEIVABL D A4 3.440% 12/16/2024 DD 10/17/18			410,000.000	425,812.02
WORLD OMNI AUTOMOBILE LEAS A B 2.480% 08/15/2022 DD 03/15/17			104,000.000	104,004.98
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	174,372.39
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	635,569.00
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			381,000.000	377,909.97
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			849,000.000	841,685.61
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,236,853.860	1,232,215.66
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			2,487,000.000	2,642,437.50
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			824,000.000	869,320.00
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			2,326,000.000	2,483,005.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WRIGHT EXPRESS 5/19 COV-LITE TLB3			653.690	657.23
WSA (DELTA) GLENCAR VIII			5,336,762.734	5,869,913.65
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			851,400.000	852,106.67
WYNDHAM DESTINATIONS INC 144A 4.625% 03/01/2030 DD 12/13/19			860,000.000	862,150.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	221,987.50
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	198,988.90
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,059,000.000	1,133,130.00
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			393,000.000	421,492.50
XCEL ENERGY INC 2.400% 03/15/2021 DD 03/08/16			1,833,000.000	1,842,094.61
XPLORNET 9/16 TL			888,171.708	889,281.92
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	110,674.30
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,763,000.000	1,796,497.00
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,027,000.000	1,043,688.75
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,094,075.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,276,167.54
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			429,000.000	450,986.25
ZELIS/REDCARD 9/19 COV-LITE TL 0.000% 09/30/2026 DD 09/10/19			795,000.000	798,315.15
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			1,957,000.000	1,966,288.04
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,762,000.000	1,816,536.81
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			3,061,000.000	3,220,772.59
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,719,000.000	1,813,545.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	358,211.57
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,379,000.000	2,527,687.50
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			2,993,000.000	2,993,293.37
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	571,539.42
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,483,200.00
ZUFFA 4/19 TL			2,304,043.630	2,317,476.20
FUTURES CONTRACTS			829.000	425,785.63
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 20			146.000	169,111.93
US 10YR NOTE FUTURE (CBT) EXP MAR 20			-3.000	4,125.29
US 2YR NOTE FUTURE (CBT) EXP MAR 20			1,241.000	-108,857.40
US 5YR NOTE FUTURE (CBT) EXP MAR 20			-538.000	280,167.75
US TREAS BD FUTURE (CBT) EXP MAR 20			-13.000	52,687.37
US ULTRA BOND (CBT) EXP MAR 20			-4.000	28,550.69
NATURAL RESOURCES			158,380,857.740	158,380,857.74
BTG PACTUAL BRAZIL TIMBERLAND IB LP			36,299,268.660	36,299,268.66
KAYNE ANDERSON ENER FD VII LP			70,915,852.000	70,915,852.00
TAURUS MINING FINANCE FD LLC			51,165,737.080	51,165,737.08
OTHER			41,537,113.859	493,876,283.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIMCO ALL ASSET FUND-INST			41,537,113.859	493,876,283.78
PREFERRED SECURITIES			19,509,818.000	96,170,775.55
AES GENER SA 144A VAR RT 03/26/2079 DD 03/26/19			835,000.000	876,948.74
AES GENER SA 144A VAR RT 10/07/2079 DD 10/07/19			200,000.000	205,000.00
ALGONQUIN POWER & UTILITIES CO PFD 6.200% CUMULATIVE			15,017.000	423,479.40
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			46,000.000	1,203,385.43
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			36,054.000	934,159.14
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			9,713.000	254,383.47
ARMADA HOFFLER PROPERTIES INC PFD 6.750% CUMULATIVE			12,768.000	358,397.76
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	872,575.00
BNSF FUNDING TRUST I VAR RT 12/15/2055 DD 12/15/05			595,000.000	666,400.00
BROOKFIELD PROPERTY PARTNERS L PFD 6.375% CUMULATIVE			44,972.000	1,193,107.16
BROOKFIELD PROPERTY PARTNERS L PFD 6.500% CUMULATIVE			49,018.000	1,272,997.46
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	465,344.90
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			19,119.000	443,369.61
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			4,313.000	108,170.04
CIA DE TRANSMISSAO DE ENERGIA			28,945.000	162,472.49
CIA ENERGETICA DE MINAS GERAIS			1,840,200.000	6,308,289.95
CIT GROUP INC VAR RT 12/31/2049 DD 06/07/17			255,000.000	262,113.23
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			33,698.000	869,408.40
CMS ENERGY CORP PFD 5.875% CUMULATIVE			22,831.000	623,514.61
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			55,571.000	1,328,917.17
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,542.000	37,254.72
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			7,942.000	199,344.20
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	431,831.25
DIGITAL REALTY TRUST INC PFD 5.200% CUMULATIVE			21,291.000	549,520.71
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,519.000	606,084.63
DIGITAL REALTY TRUST INC PFD 5.850% CUMULATIVE			30,457.000	837,567.50
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			53,520.000	1,401,153.60
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			16,290.000	416,372.40
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			34,922.000	902,733.70
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			17,875.000	472,615.00
DTE ENERGY CO PFD 6.000% CUMULATIVE			29,593.000	796,347.63
DUKE ENERGY CORP PFD 5.750% CUMULATIVE			31,307.000	867,516.97
ENERGY TRANSFER OPERATING LP PFD 7.600% CUMULATIVE			15,301.000	387,421.32
ENLINK MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 09/21/17			150,000.000	103,125.00
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			18,418.000	479,420.54
ENERGY TEXAS INC PFD 5.375% CUMULATIVE			7,349.000	195,226.19
EPR PROPERTIES PFD 5.750% CUMULATIVE			31,245.000	806,745.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,416,600.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			30,233.000	777,290.43
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			80,765.000	2,014,224.10
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			8,879.000	222,152.58
INTEGRYS HOLDING INC PFD 6.000%			53,221.000	1,430,314.38
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,332.000	1,374,112.72
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			23,865.000	618,103.50
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			25,653.000	656,716.80
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			708.000	46,720.92
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			48,583.000	1,210,688.36
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			7,655.000	194,666.65
NATIONAL RURAL UTILITIES COOPE PFD 5.500% CUMULATIVE			16,885.000	465,181.75
NATIONAL STORAGE AFFILIATES TR PFD 6.000% CUMULATIVE			24,347.000	648,117.14
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			286.000	7,298.72
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			27,998.000	729,347.90
NEXTERA ENERGY CAPITAL HOLDING PFD 5.650%			11,662.000	319,888.66
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,242,000.000	1,092,960.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			24,708.000	647,596.68
NISOURCE INC PFD 6.500% CUMULATIVE			25,930.000	722,928.40
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,524.000	379,394.60
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			32,456.000	781,215.92
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			36,977.000	950,308.90
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,870.000	875,200.80
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			29,307.000	744,397.80
PS BUSINESS PARKS INC PFD 4.875% CUMULATIVE			41,985.000	1,040,808.15
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,891.000	664,880.88
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			13,171.000	343,763.10
PUBLIC STORAGE PFD 4.875% CUMULATIVE			18,822.000	484,666.50
PUBLIC STORAGE PFD 5.600% CUMULATIVE			9,668.000	267,706.92
REXFORD INDUSTRIAL REALTY INC PFD 5.625% CUMULATIVE			26,562.000	681,049.68
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			600,000.000	606,675.60
SAUL CENTERS INC PFD 6.000% CUMULATIVE			17,467.000	459,382.10
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,109.000	338,081.11
SEMPRA ENERGY PFD 5.750% CUMULATIVE			59,941.000	1,592,632.37
SITE CENTERS CORP PFD 6.375% CUMULATIVE			28,453.000	745,468.60
SOUTH JERSEY INDUSTRIES INC PFD 5.625%			34,037.000	908,107.16
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			58,516.000	1,540,547.31
SPIRE INC PFD 5.900% CUMULATIVE			13,825.000	381,846.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SSE PLC REGS VAR RT 09/16/2077			535,000.000	548,910.00
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			5,833.000	155,624.44
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	36,744.75
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,060.000	1,253,483.00
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	410,910.54
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			36,477.000	940,377.06
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,510.000	195,335.10
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			30,766.000	804,223.24
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			14,917.000	386,350.30
URSTADT BIDDLE PROPERTIES INC PFD 5.875%			19,427.000	494,999.96
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			21,122.000	562,478.86
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,536,305.00
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,380,618.75
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	4,003,125.00
VOLKSWAGEN AG			82,626.000	16,345,852.00
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,417,291.22
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,210,000.000	5,249,075.00
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,363,994.61
ZIONS BANCORP NA PFD 6.950%			44,980.000	1,381,317.81
PRIVATE EQUITY			2,870,957,689.104	2,888,596,963.50
AMERRA AGRI FUND II			33,063,825.000	33,063,825.00
AMERRA-KRS AGRI HOLDING CO LP			66,767,875.790	66,767,875.79
ARBOR INVESTMENTS II LP			62,915.000	62,915.00
ARCANO FUND LP			25,239,946.570	25,239,946.57
ARES SPECIAL SIT IV LP			35,634,743.790	35,634,743.79
BARINGS RE EUR VAL ADD I SCSP			50,250,887.070	56,406,620.73
BAY HILLS EMERGING PARTNERS I LP			7,639,858.990	7,639,858.99
BAY HILLS EMERGING PARTNERS II LP			83,679,442.000	83,679,442.00
BAY HILLS EMERGING PARTNERS III LP			101,849,677.420	101,849,677.42
BAY HILLS EMERGING PTNRS II-B LP			63,657,079.350	63,657,079.35
BDCM OPPORTUNITY FD IV LP			57,509,238.000	57,509,238.00
BLACKSTONE CAP PARTNERS VI LP			75,692,521.450	75,692,521.45
BLACKSTONE CAPITAL V LP			2,708,100.010	2,708,100.01
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			44,779.000	890,572.90
BSP COINVEST VEHICLE K LP			17,497,444.000	17,497,444.00
BSP PRIVATE CREDIT FUND			100,062,377.000	100,062,377.00
CERBERUS KRS LEVERED LOAN OPP			170,901,251.000	170,901,251.00
CM GROWTH CAPITAL PARTNERS LP			8,043,764.000	8,043,764.00
COLUMBIA CAP EQUITY PTRS IV			4,345,355.000	4,345,355.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRESTVIEW CAPITAL PARTNERS II LP			30,833,621.000	30,833,621.00
CRESTVIEW PARTNERS III LP			28,382,464.000	28,382,464.00
CVC CAPITAL PARTNERS VI LP			35,680,314.400	40,051,152.91
DAG VENTURE II			3,597,394.970	3,597,394.97
DAG VENTURES III LP			2,251,340.910	2,251,340.91
DAG VENTURES IV LP			56,859,115.040	56,859,115.04
DAG VENTURES V LP			49,845,284.940	49,845,284.94
DANIEL BOONE LLC			136,409,998.000	136,409,998.00
DCM VI LP			11,536,731.000	11,536,731.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			12,262,365.000	12,262,365.00
GREEN EQUITY INVESTORS IV LP			1,814.000	1,814.00
GREEN EQUITY INVESTORS V LP			37,955,984.000	37,955,984.00
GREEN EQUITY INVESTORS VI LP			65,778,845.420	65,778,845.42
GREEN EQUITY INVESTORS VII LP			39,856,032.510	39,856,032.51
GTCR FUND IX			191,269.000	191,269.00
H&F SPOCK I LP			8,354,248.000	8,354,248.00
HARVEST PARTNERS V LP			98,158.000	98,158.00
HARVEST PARTNERS VI LP			19,311,434.000	19,311,434.00
HARVEST PARTNERS VII LP			37,357,690.000	37,357,690.00
HELLMAN & FRIEDMAN VI L P			1,154,902.000	1,154,902.00
HIG BIOVENTURES II			23,870,115.120	23,870,115.12
HIG CAPITAL PARTNERS V L P			20,844,361.060	20,844,361.06
HIG VENTURE PARTNERS II LP			6,489,609.630	6,489,609.63
HORSLEY BRIDGE INTERNATIONAL V			91,162,393.000	91,162,393.00
INSTITUTIONAL VENTURE PARTNERS XII LP			6,178,253.000	6,178,253.00
JW CHILDS EQUITY PTNRS III LP			713.000	713.00
KEYHAVEN CAPITAL PARTNERS III GP LP			18,248,549.140	20,483,996.41
KEYHAVEN CAPITAL PARTNERS IV			6,302,928.950	7,075,037.75
KEYHAVEN IV CO-INVEST LP			7,629,011.090	8,563,564.95
LEVINE LEICHTMAN CAP PTNRS VI LP			24,807,625.620	24,807,625.62
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			61,952,332.380	61,952,332.38
MARATHON BLUEGRASS LP			484,553,546.890	484,553,546.89
MATLIN PATTERSON GLOB PTRS III			12,845,986.500	12,845,986.50
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,468,954.000	1,468,954.00
MERIT MEZZANINE FUND IV LP			2.870	2.87
MESA WEST CORE LENDING FUND LP			98,684,170.580	98,684,170.58
MHR INSTITUTIONAL PARTNERS III			1,268,620.000	1,268,620.00
MILL ROAD CAPITAL I LP			10,103,766.084	10,103,766.08
NEW MOUNTAIN PARTNERS II LP			371,907.000	371,907.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW MOUNTAIN PTNRS III LP			29,632,879.000	29,632,879.00
NEW MOUNTAIN PTNRS IV LP			37,423,210.000	37,423,210.00
NEWPORT COLONELS LLC			9,005.040	9,005.04
OAK HILL CAP PT II			971,489.510	971,489.51
OAK HILL III			8,103,492.120	8,103,492.12
OBERLAND CAP HEALTHCARE LP			11,037,030.000	11,037,030.00
OCM OPP FUND VIIB (CAYMAN) LTD			131,838.810	131,838.81
RIVERSIDE CAPITAL APPREC FUND VI LP			34,682,029.000	34,682,029.00
SECONDARY OPP FUND III LP			72,398,650.000	72,398,650.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			25,122,916.010	25,122,916.01
SUN CAPITAL PARTNERS IV LP			239,587.000	239,587.00
TCV VI LP			550,754.000	550,754.00
TPF II LP			862,038.000	862,038.00
TRITON FUND IV LP			18,977,946.120	21,302,744.52
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			8,537,907.000	8,537,907.00
VANTAGEPOINT VENTURE PART IV-Q			2,413,357.140	2,413,357.14
VISTA EQUITY PARTNERS FUND III			4,794,471.000	4,794,471.00
VISTA EQUITY PARTNERS FUND IV LP			32,623,189.000	32,623,189.00
VISTA EQUITY PTNRS FD VI LP			57,618,324.000	57,618,324.00
WARBURG PINCUS PE IX LP			2,806,774.000	2,806,774.00
WARBURG PINCUS PRIVATE EQUITY X LP			13,509,692.920	13,509,692.92
WAYZATA OPPORTUNITIES FUND II			1,127,463.000	1,127,463.00
WAYZATA OPPORTUNITIES FUND III			9,491,291.000	9,491,291.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			138,739,422.890	138,739,422.89
REAL ESTATE			935,210,332.420	938,165,148.67
DIVCOWEST FUND IV REIT LLC			4,348,481.440	4,348,481.44
FUNDAMENTAL PARTNERS III			66,468,229.000	66,468,229.00
GREENFIELD ACQUI PTNRS VI LP			2,070,815.000	2,070,815.00
GREENFIELD ACQUI RTNRS VII LP			27,154,556.000	27,154,556.00
H/2 CREDIT PARTNERS LP			118,208,751.900	118,208,751.90
HARRISON STREET CORE PROPERTY FUND LP			120,672,449.000	120,672,449.00
IFM US INFRA DEBT FUND			58,062,096.510	58,062,096.51
LUBERT-ADLER RE FD VII LP			41,236,009.970	41,236,009.97
LUBERT-ADLER RE FUND VII-B LP			38,971,219.570	38,971,219.57
MESA WEST FUND IV			27,979,466.890	27,979,466.89
MIDDLEGROUND PARTNERS I LP			15,580,302.000	15,580,302.00
PATRON CAPITAL V LP			24,120,949.000	27,075,765.25
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			197,187,650.010	197,187,650.01

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RUBENSTEIN PROPERTIES FUND II LP			23,607,339.290	23,607,339.29	
STOCKBRIDGE FUND LP			131,434,741.340	131,434,741.34	
WALTON STREET RE FD VII-Q LP			16,769,595.430	16,769,595.43	
WALTON STREET REAL ESTATE FUND VI LP			14,037,680.070	14,037,680.07	