

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>247,325,305,227.0..</b>	<b>17,411,806,669.16</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>601,802,795.390</b>	<b>601,802,793.39</b>
ANCHORAGE CAPITAL			38,795,926.400	38,795,926.40
BLACKSTONE STRAT OPP			10,200,802.850	10,200,802.85
COATUE QUAL PARTNERS			29,366,296.150	29,366,296.15
CREDIT SUISSE			43,090,338.110	43,090,338.11
DAVIDSON-KEMPNER LP			68,711,167.110	68,711,167.11
DSAM FUND LP			820,313.840	820,313.84
GLENVIEW INSTITUTION			530,802.350	530,802.35
GOTHAM NEUTRAL STRATEGIES			19,069,644.490	19,069,644.49
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			31,089,459.970	31,089,459.97
H2O ALPHA-10 FUND			23,545,581.370	23,545,581.37
HBK FUND II LP			64,458,703.000	64,458,703.00
KARYA FUND LLC			24,292,636.000	24,292,636.00
KNIGHTHEAD DOMESTIC FUND L P			7,086,083.000	7,086,083.00
LIBREMAX PARTNERS LP			265,844.150	265,844.15
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			21,199,011.060	21,199,011.06
MAGNETAR MTP EOF II			27,453,141.080	27,453,141.08
MYRIAD OPPORTUNITIES			68,799,481.000	68,799,481.00
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PERSHING SQUAREÉÉÉÉ			2,080,949.650	2,080,949.65
PINE RIVER FUND LTD			1,247,374.160	1,247,374.16
PRUDENTIAL FUND I			22,776,411.680	22,776,411.68
SCOPIA VII			548,095.880	548,095.88
SENATOR GLOBAL OPPORTUNITY FUND LP			18,159,595.900	18,159,595.90
SRS PARTNERS USÉÉÉÉ			10,956,066.880	10,956,066.88
SYSTEMATICA BLUEMATRIX			17,440,265.610	17,440,265.61
TIDE POINT PARTNERS			23,228,416.000	23,228,416.00
TOURBILLON GLOBAL EQ			19,827,005.380	19,827,005.38
TRICADIA SELECTÉÉÉÉ			6,763,380.320	6,763,380.32
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>717,976,886.280</b>	<b>717,572,610.09</b>
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY REV REPO 1.740% 05/11/2018 DD 03/13/18			75,287,000.000	75,287,000.00
CANTOR REPO A TRI REPO 1.750% 04/02/2018 DD 03/29/18			235,000,000.000	235,000,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			166,704,883.280	166,704,883.28
INSTITUTIONAL SEC DISC 04/04/2018			121,000,000.000	120,948,911.11
INSTITUTIONAL SEC DISC 04/23/2018			25,000,000.000	24,930,000.00
INSTITUTIONAL SEC DISC 04/26/2018			85,000,000.000	84,750,761.11
INSTITUTIONAL SEC DISC 05/21/2018			9,100,000.000	9,072,535.70

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SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 07/19/2018 DD 07/20/17			885,000.000	878,515.89
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>8,660,129.000</b>	<b>18,040,671.14</b>
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	2,454,832.16
ASHFORD HOSPITALITY PRIME INC PFD 5.500% CUMULATIVE			35,962.000	692,987.74
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,631,420.63
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,630,000.000	2,041,261.35
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,352.000	2,629,371.36
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			400,000.000	385,280.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			1,159.000	28,175.29
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,028.000	454,402.31
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			6,630.000	172,313.70
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,792.000	219,480.31
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			1,092,000.000	1,054,750.79
LIVE NATION ENTERTAINMENT 144A 2.500% 03/15/2023 DD 03/20/18			1,145,000.000	1,152,649.75
NOVELLUS SYSTEMS INC 2.625% 05/15/2041 DD 05/10/11			130,000.000	786,878.30
ON SEMICONDUCTOR CORP 144A 1.625% 10/15/2023 DD 03/31/17			405,000.000	554,143.68
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			42,802.000	2,239,674.57
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,920.000	275,839.20
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	642,850.00
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			484.000	624,360.00
<b>CONVERTIBLE SECURITIES</b>			<b>455,588.000</b>	<b>23,073,993.58</b>
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	1,041,538.61
ANADARKO PETROLEUM CORP PFD 7.500%			19,391.000	574,699.56
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			36,470.000	2,120,889.09
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			95,725.000	4,437,629.12
DTE ENERGY CO PFD 6.500% CUMULATIVE			28,804.000	1,500,400.36
HESS CORP PFD 8.000%			14,850.000	884,466.00
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			100,311.000	3,097,182.37
NEXTERA ENERGY INC PFD 6.123%			96,681.000	5,574,626.46
NEXTERA ENERGY INC PFD 6.371%			31,120.000	2,262,305.75
SEMPRA ENERGY PFD 6.000% CUMULATIVE			12,356.000	1,260,461.51
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	319,794.75
<b>EQUITY</b>			<b>477,271,121.521</b>	<b>7,985,593,835.10</b>
1-800-FLOWERS.COM INC			3,355.000	39,589.00
180 DEGREE CAPITAL CORP			1,493.000	2,776.98
1ST SOURCE CORP			2,933.000	148,468.46
3D SYSTEMS CORP			12,500.000	144,875.00
3M CO			47,360.000	10,396,467.20

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4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	214,419.05
A SCHULMAN INC			4,510.000	193,930.00
A-MARK PRECIOUS METALS INC			3,315.000	40,608.75
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	86,432.92
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			15,216.000	593,424.00
AAR CORP			4,014.000	177,057.54
AARON'S INC			7,779.000	362,501.40
ABAXIS INC			2,694.000	190,250.28
ABBOTT LABORATORIES			207,494.000	12,433,040.48
ABBVIE INC			123,029.000	11,644,694.85
ABEONA THERAPEUTICS INC			3,704.000	53,152.40
ABERCROMBIE & FITCH CO			9,051.000	219,124.71
ABERTIS INFRAESTRUCTURAS SA			51,271.000	1,148,873.75
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,369.000	280,194.12
ABN AMRO GROUP NV			286,247.000	8,614,440.16
ABRAXAS PETROLEUM CORP			807.000	1,791.54
ACACIA RESEARCH CORP			5,794.000	20,279.00
ACADIA PHARMACEUTICALS INC			4,573.000	102,755.31
ACADIA REALTY TRUST			10,766.000	264,843.60
ACCELERATE DIAGNOSTICS INC			2,825.000	64,551.25
ACCENTURE PLC			137,763.000	21,146,620.50
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	22.97
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	183,631.60
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	56,925.00
ACETO CORP			3,861.000	29,343.60
ACHIEVE LIFE SCIENCES INC			370.000	469.90
ACHILLION PHARMACEUTICALS INC			13,520.000	50,159.20
ACI WORLDWIDE INC			15,117.000	358,575.24
ACLARIS THERAPEUTICS INC			2,329.000	40,804.08
ACMAT CORP			2,100.000	43,680.00
ACME UNITED CORP			238.000	4,829.02
ACORDA THERAPEUTICS INC			7,089.000	167,654.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACORN ENERGY INC			2,343.000	749.76
ACTIVISION BLIZZARD INC			64,151.000	4,327,626.46
ACTUA CORP			8,061.000	9,270.15
ACTUANT CORP			8,105.000	188,441.25
ACUITY BRANDS INC			3,165.000	440,536.35
ACURA PHARMACEUTICALS INC			1,951.000	995.01
ACXIOM CORP			11,247.000	255,419.37
ADAMAS PHARMACEUTICALS INC			5,452.000	130,302.80
ADAMIS PHARMACEUTICALS CORP			24.000	84.00
ADAMS RESOURCES & ENERGY INC			3,205.000	139,417.50
ADDUS HOMECARE CORP			4,445.000	216,249.25
ADIDAS AG			79,330.000	19,185,960.70
ADOBE SYSTEMS INC			49,257.000	10,643,452.56
ADTALEM GLOBAL EDUCATION INC			7,448.000	354,152.40
ADTRAN INC			7,538.000	117,215.90
ADVANCE AUTO PARTS INC			69,977.000	8,295,773.35
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	98,005.60
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	33,666.16
ADVANCED ENERGY INDUSTRIES INC			5,493.000	351,002.70
ADVANCED MICRO DEVICES INC			93,735.000	942,036.75
ADVANSOURCE BIOMATERIALS CORP			2,778.000	94.73
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			8,056.000	13,614.64
AEGION CORP			3,835.000	87,859.85
AEHR TEST SYSTEMS			1,884.000	4,239.00
AEOLUS PHARMACEUTICALS INC			328.000	1.38
AEON FINANCIAL SERVICE CO LTD			404,600.000	9,275,174.52
AERIE PHARMACEUTICALS INC			3,158.000	171,321.50
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	232,402.73
AEROVIRONMENT INC			1,830.000	83,283.30
AES CORP/VA			49,591.000	563,849.67
AETNA INC			39,572.000	6,687,668.00
AEW UK REIT PLC			33,039.000	44,400.54
AFFILIATED MANAGERS GROUP INC			7,378.000	1,398,721.24
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	17.25
AFLAC INC			75,216.000	3,291,452.16
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	15,810.62
AG MORTGAGE INVESTMENT TRUST I			3,928.000	68,229.36

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AG&E HOLDINGS INC			2,275.000	273.00
AGENUS INC			14,467.000	68,139.57
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			38,010.000	2,542,869.00
AGILYSYS INC			4,100.000	48,872.00
AGIOS PHARMACEUTICALS INC			5,420.000	443,247.60
AGREE REALTY CORP			2,667.000	128,122.68
AGROFRESH SOLUTIONS INC			19,858.000	145,956.30
AGUAS ANDINAS SA			366,538.000	238,421.37
AH BELO CORP			1,418.000	7,302.70
AIA GROUP LTD			2,038,600.000	17,247,434.43
AIMMUNE THERAPEUTICS INC			3,355.000	106,789.65
AIR PRODUCTS & CHEMICALS INC			18,471.000	2,937,443.13
AIR TRANSPORT SERVICES GROUP I			5,770.000	134,556.40
AIRCASTLE LTD			33,510.000	665,508.60
AK STEEL HOLDING CORP			43,153.000	195,483.09
AKAMAI TECHNOLOGIES INC			26,009.000	1,846,118.82
AKORN INC			9,839.000	184,087.69
AKSYS LTD			9,696.000	0.10
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	82.71
ALAMO GROUP INC			1,391.000	152,870.90
ALARM.COM HOLDINGS INC			2,856.000	107,785.44
ALASKA AIR GROUP INC			13,059.000	809,135.64
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	6,102.00
ALBANY INTERNATIONAL CORP			3,951.000	247,727.70
ALBEMARLE CORP			16,506.000	1,530,766.44
ALBIREO PHARMA INC			90.000	2,931.30
ALCOA CORP			49,580.000	2,229,116.80
ALDER BIOPHARMACEUTICALS INC			1,300.000	16,510.00
ALEXANDER & BALDWIN INC			6,687.000	154,670.31
ALEXANDER'S INC			721.000	274,866.83
ALEXANDRIA REAL ESTATE EQUITIE			13,039.000	1,628,440.71
ALEXION PHARMACEUTICALS INC			16,644.000	1,855,140.24
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			98,020.000	17,990,590.80
ALICO INC			994.000	27,036.80
ALIGN TECHNOLOGY INC			8,230.000	2,066,799.90
ALJ REGIONAL HOLDINGS INC			493.000	1,035.30
ALKERMES PLC			170,000.000	9,853,200.00

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ALLEGHANY CORP			1,731.000	1,063,595.64
ALLEGHENY TECHNOLOGIES INC			12,944.000	306,513.92
ALLEGIANCE BANCSHARES INC			1,760.000	68,904.00
ALLEGIAN T TRAVEL CO			2,070.000	357,178.50
ALLEGION PLC			7,147.000	609,567.63
ALLERGAN PLC			28,759.000	4,839,852.11
ALLETE INC			7,162.000	517,454.50
ALLIANCE DATA SYSTEMS CORP			5,181.000	1,102,827.66
ALLIANCE ONE INTERNATIONAL INC			1,548.000	40,325.40
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			64,911.000	2,652,263.46
ALLIANZ SE			49,200.000	11,097,280.91
ALLIED HEALTHCARE PRODUCTS INC			113.000	322.05
ALLIED MOTION TECHNOLOGIES INC			2,755.000	109,511.25
ALLIN CORP			7.000	35.00
ALLSCRIPTS HEALTHCARE SOLUTION			397,298.000	4,906,630.30
ALLSTATE CORP/THE			76,166.000	7,220,536.80
ALLY FINANCIAL INC			48,342.000	1,312,485.30
ALMOST FAMILY INC			4,380.000	245,280.00
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	41,715.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	46.67
ALPHABET INC-CL A			27,247.000	28,258,953.58
ALPHABET INC-CL C			28,866.000	29,783,650.14
ALPHATEC HOLDINGS INC			248.000	796.08
ALPINE GROUP INC/DE			5,287.000	174.47
ALTAGAS LTD SUBS RCPT 04-SEP-2018			3,912.000	74,796.05
ALTIGEN COMMUNICATIONS INC			1,737.000	920.61
ALTIMMUNE INC			50.000	58.00
ALTISOURCE ASSET MANAGEMENT CO			349.000	21,515.85
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	59,892.80
ALTRA INDUSTRIAL MOTION CORP			2,603.000	119,607.85
ALTRIA GROUP INC			150,073.000	9,352,549.36
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	99.90
AMAG PHARMACEUTICALS INC			5,547.000	111,772.05
AMAZON.COM INC			36,784.000	53,238,954.56
AMB FINANCIAL CORP			627.000	11,286.00
AMBAC FINANCIAL GROUP INC			5,388.000	84,483.84
AMBARELLA INC			4,687.000	229,616.13

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AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	23,744.50
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			16,032.000	1,069,655.04
AMEDISYS INC			4,858.000	293,131.72
AMEN PROPERTIES INC			11.000	6,798.00
AMEREN CORP			54,184.000	3,068,439.92
AMERICA'S CAR-MART INC/TX			2,386.000	120,373.70
AMERICAN AIRLINES GROUP INC			31,616.000	1,642,767.36
AMERICAN ASSETS TRUST INC			4,222.000	141,057.02
AMERICAN AXLE & MANUFACTURING			8,439.000	128,441.58
AMERICAN BILTRITE INC			15.000	7,350.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.71
AMERICAN EAGLE OUTFITTERS INC			26,804.000	534,203.72
AMERICAN ELECTRIC POWER CO INC			59,530.000	4,083,162.70
AMERICAN EQUITY INVESTMENT LIF			9,190.000	269,818.40
AMERICAN EXPRESS CO			63,808.000	5,952,010.24
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOTEL INCOME PPTYS LP UNIT			90,495.000	555,218.50
AMERICAN INTERNATIONAL GROUP I			81,596.000	4,440,454.32
AMERICAN INTERNATIONAL GROUP INC			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	2.81
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	35,381.60
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	67,843.68
AMERICAN PUBLIC EDUCATION INC			1,443.000	62,049.00
AMERICAN RAILCAR INDUSTRIES IN			2,110.000	78,935.10
AMERICAN REALTY INVESTORS INC			633.000	11,640.87
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	67,784.60
AMERICAN SHARED HOSPITAL SERVI			682.000	1,739.10
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	84,630.00
AMERICAN STATES WATER CO			5,128.000	272,091.68
AMERICAN SUPERCONDUCTOR CORP			624.000	3,631.68
AMERICAN TOWER CORP			38,545.000	5,602,130.30
AMERICAN VANGUARD CORP			2,603.000	52,580.60
AMERICAN VANTAGE COS			5,193.000	0.00

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AMERICAN WATER WORKS CO INC			32,461.000	2,666,021.93
AMERICAN WOODMARK CORP			2,620.000	257,939.00
AMERICOLD REALTY TRUST			20,663.000	394,250.04
AMERIGAS PARTNERS LP			18,005.000	719,659.85
AMERIPRISE FINANCIAL INC			14,533.000	2,150,012.02
AMERIS BANCORP			4,059.000	214,721.10
AMERISAFE INC			2,299.000	127,019.75
AMERISERV FINANCIAL INC			3,577.000	14,308.00
AMERISOURCEBERGEN CORP			12,204.000	1,052,106.84
AMES NATIONAL CORP			548.000	15,070.00
AMETEK INC			87,909.000	6,678,446.73
AMGEN INC			55,864.000	9,523,694.72
AMICUS THERAPEUTICS INC			3,039.000	45,706.56
AMISTAR CORP			962.000	3.08
AMKOR TECHNOLOGY INC			17,490.000	177,173.70
AMN HEALTHCARE SERVICES INC			6,769.000	384,140.75
AMPAL-AMERICAN ISRAEL CORP			271.000	5.70
AMPCO-PITTSBURGH CORP			1,216.000	10,822.40
AMPHASTAR PHARMACEUTICALS INC			5,203.000	97,556.25
AMPHENOL CORP			35,413.000	3,050,121.69
AMPLIPHI BIOSCIENCES CORP			2.000	2.18
AMREP CORP			962.000	6,916.78
AMTECH SYSTEMS INC			1,448.000	10,599.36
AMTRUST FINANCIAL SERVICES INC			12,000.000	147,720.00
ANACOMP INC			3.000	3.39
ANADARKO PETROLEUM CORP			45,364.000	2,740,439.24
ANALOG DEVICES INC			31,262.000	2,848,906.06
ANALOGIC CORP			1,797.000	172,332.30
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR			55,328.000	5,563,783.68
ANDEAVOR LOGISTICS LP			96,452.000	4,322,014.12
ANDERSONS INC/THE			4,052.000	134,121.20
ANDREA ELECTRONICS CORP			4,974.000	348.18
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	80,937.00
ANI PHARMACEUTICALS INC			1,794.000	104,446.68
ANIKA THERAPEUTICS INC			2,341.000	116,394.52



### Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANNALY CAPITAL MANAGEMENT INC			251,940.000	2,627,734.20
ANSYS INC			15,118.000	2,368,839.42
ANTERO MIDSTREAM GP LP			35,703.000	570,890.97
ANTERO MIDSTREAM PARTNERS LP			92,753.000	2,401,375.17
ANTHEM INC			30,324.000	6,662,182.80
ANTHERA PHARMACEUTICALS INC			425.000	135.75
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	90,662.40
AO SMITH CORP			10,922.000	694,529.98
AON PLC			95,678.000	13,426,493.74
AP THAILAND PCL			28,312,700.000	7,152,872.70
APA GROUP			5,356.000	32,373.56
APACHE CORP			28,640.000	1,102,067.20
APARTMENT INVESTMENT & MANAGEM			11,813.000	481,379.75
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	205,305.60
APOLLO COMMERCIAL REAL ESTATE			39,117.000	703,323.66
APOLLO INVESTMENT CORP			27,157.000	141,759.54
APOLLO MEDICAL HOLDINGS INC			356.000	5,678.20
APPFOLIO INC			1,600.000	65,360.00
APPLE HOSPITALITY REIT INC			33,130.000	582,094.10
APPLE INC			443,653.000	74,436,100.34
APPLIED ENERGETICS INC			7,099.000	393.99
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	419,685.30
APPLIED MATERIALS INC			84,370.000	4,691,815.70
APPLIED OPTOELECTRONICS INC			1,879.000	47,087.74
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			3,622.000	9,453.42
APTEVO THERAPEUTICS INC			3,647.000	11,925.69
APTIV PLC			207,655.000	17,644,445.35
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			3,974.000	55,953.92
ARADIGM CORP			102.000	124.44
ARALEZ PHARMACEUTICALS INC			6,843.000	10,264.50
ARAMARK			82,410.000	3,260,139.60
ARBOR REALTY TRUST INC			2,955.000	26,063.10
ARC DOCUMENT SOLUTIONS INC			4,636.000	10,199.20

## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCA BIOPHARMA INC			3.000	1.50
ARCBEST CORP			3,245.000	104,002.25
ARCELORMITTAL			180,570.000	5,707,302.17
ARCH CAPITAL GROUP LTD			29,552.000	2,529,355.68
ARCH COAL INC			34,251.000	3,146,981.88
ARCHER-DANIELS-MIDLAND CO			49,538.000	2,148,463.06
ARCHROCK INC			6,856.000	59,990.00
ARCONIC INC			55,342.000	1,275,079.68
ARDELYX INC			3,598.000	18,169.90
ARDMORE SHIPPING CORP			3,100.000	23,560.00
ARENA PHARMACEUTICALS INC			2,743.000	108,348.50
ARES COMMERCIAL REAL ESTATE CO			19,609.000	242,171.15
ARGAN INC			771.000	33,114.45
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	431,820.20
ARK RESTAURANTS CORP			940.000	22,560.00
ARLINGTON ASSET INVESTMENT COR			776.000	8,567.04
ARMADA HOFFLER PROPERTIES INC			15,784.000	216,082.96
ARMOUR RESIDENTIAL REIT INC			5,266.000	122,592.48
ARMSTRONG WORLD INDUSTRIES INC			4,141.000	233,138.30
ARO LIQUIDATION INC			8,809.000	46.69
AROTECH CORP			440.000	1,342.00
ARQULE INC			2,973.000	8,562.24
ARRAY BIOPHARMA INC			8,950.000	146,064.00
ARROW FINANCIAL CORP			3,218.000	109,251.10
ARROW RESOURCES DEVELOPMENT IN			2,800.000	4.20
ARROWHEAD PHARMACEUTICALS INC			7,398.000	53,339.58
ARTESIAN RESOURCES CORP			3,894.000	142,053.12
ARTHUR J GALLAGHER & CO			34,941.000	2,401,494.93
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	132,633.90
ASB FINANCIAL CORP			1,237.000	25,494.57
ASBURY AUTOMOTIVE GROUP INC			101,265.000	6,835,387.50
ASCENA RETAIL GROUP INC			20,485.000	41,174.85
ASCENDAS REAL ESTATE INVESTMEN			342,224.000	686,379.26
ASCENT CAPITAL GROUP INC			4,079.000	15,010.72
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			4,538.000	44,109.36
ASHFORD HOSPITALITY TRUST INC			9,517.000	61,479.82
ASHFORD INC			112.000	10,719.52
ASHTREAD GROUP PLC			512,331.000	13,942,739.78

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASPEN INSURANCE HOLDINGS LTD			7,336.000	329,019.60
ASPEN TECHNOLOGY INC			11,891.000	938,080.99
ASSA ABLOY AB			444,800.000	9,578,698.03
ASSEMBLY BIOSCIENCES INC			5,803.000	285,159.42
ASSICURAZIONI GENERALI SPA			423,200.000	8,132,383.12
ASSOCIATED BANC-CORP			3,323.000	82,576.55
ASSURANT INC			3,940.000	360,155.40
ASTA FUNDING INC			168.000	621.60
ASTEA INTERNATIONAL INC			1,475.000	5,752.50
ASTEC INDUSTRIES INC			2,575.000	142,088.50
ASTELLAS PHARMA INC			621,400.000	9,442,241.76
ASTERIAS BIOTHERAPEUTICS INC			352.000	492.80
ASTRONICS CORP			6,649.000	247,218.85
ASTRONOVA INC			1,032.000	15,996.00
ASTROTECH CORP			96.000	254.40
ASURE SOFTWARE INC			1,333.000	16,315.92
AT&T INC			489,553.000	17,452,564.45
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,042.000	118,638.00
ATHENE HOLDING LTD			109,130.000	5,217,505.30
ATHENEX INC			1,650.000	28,066.50
ATLANTIC AMERICAN CORP			8,565.000	28,264.50
ATLANTIC COAST FINANCIAL CORP			139.000	1,431.70
ATLANTICA YIELD PLC			5,819.000	113,936.02
ATLANTICUS HOLDINGS CORP			1,428.000	3,055.92
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	225,297.15
ATN INTERNATIONAL INC			1,650.000	98,373.00
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	111,916.08
ATRION CORP			591.000	373,098.30
ATRIUM EUROPEAN REAL ESTATE LT			71,132.000	349,926.77
ATRM HOLDINGS INC			180.000	166.51
AURIZON HOLDINGS LTD			371,084.000	1,204,027.12
AUSNET SERVICES			840,255.000	1,079,566.98
AUTODESK INC			19,482.000	2,446,549.56
AUTOLIV INC			10,368.000	1,513,105.92
AUTOMATIC DATA PROCESSING INC			39,360.000	4,466,572.80

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTOMOTIVE PROPERTIES REIT TR UNIT			64,749.000	506,742.22
AUTOWEB INC			874.000	2,604.52
AUTOZONE INC			2,970.000	1,926,609.30
AV HOMES INC			2,446.000	45,373.30
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			14,656.000	2,410,325.76
AVAX TECHNOLOGIES INC			1,969.000	2.95
AVERY DENNISON CORP			6,602.000	701,462.50
AVEXIS INC			686.000	84,775.88
AVIAT NETWORKS INC			949.000	15,905.24
AVID BIOSERVICES INC			532.000	1,553.44
AVID TECHNOLOGY INC			3,799.000	17,247.46
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			7,000.000	327,880.00
AVISTA CORP			9,828.000	503,685.00
AVIVA PLC			1,404,700.000	9,771,774.76
AVX CORP			6,926.000	114,625.30
AWARE INC/MA			4,395.000	18,239.25
AXCELIS TECHNOLOGIES INC			4,318.000	106,222.80
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			148,341.000	8,539,991.37
AXOGEN INC			1,530.000	55,768.50
AXON ENTERPRISE INC			6,030.000	237,039.30
AXT INC			4,671.000	33,864.75
AZZ INC			3,988.000	174,275.60
B&G FOODS INC			6,626.000	157,036.20
B&M EUROPEAN VALUE RETAIL SA			2,332,820.000	12,805,213.83
B. RILEY FINANCIAL INC			1,608.000	31,356.00
BABCOCK & WILCOX ENTERPRISES I			7,339.000	32,071.43
BABCOCK & WILCOX ENTERPRISES RTS EXP 04/10/2018			7,339.000	14,076.20
BADGER METER INC			6,779.000	319,629.85
BADGER PAPER MILLS INC			2,800.000	17.08
BAE SYSTEMS PLC			1,230,900.000	10,039,071.70
BAKER HUGHES A GE CO			46,224.000	1,283,640.48
BALCHEM CORP			4,149.000	339,180.75
BALDWIN & LYONS INC			2,691.000	59,202.00
BALL CORP			50,738.000	2,014,805.98
BALLANTYNE STRONG INC			820.000	3,649.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANCA MEDIOLANUM SPA			759,921.000	6,616,889.00	
BANCFIRST CORP			4,390.000	233,109.00	
BANCO DO BRASIL SA			910,200.000	11,321,358.76	
BANCO LATINOAMERICANO DE COMER			4,313.000	122,920.50	
BANCORP INC/THE			1,544.000	16,675.20	
BANCORPSOUTH BANK			12,568.000	399,662.40	
BANK HAPOALIM BM			1,239,700.000	8,488,653.19	
BANK MANDIRI PERSERO TBK PT			24,862,958.000	13,860,443.32	
BANK NEGARA INDONESIA PERSERO			12,552,100.000	7,909,186.48	
BANK OF AMERICA CORP			863,512.000	25,896,724.88	
BANK OF FLORIDA CORP			1,663.000	6.65	
BANK OF HAWAII CORP			5,329.000	442,839.90	
BANK OF MARIN BANCORP			977.000	67,364.15	
BANK OF NEW YORK MELLON CORP/T			98,683.000	5,085,134.99	
BANK OF NOVA SCOTIA			160,100.000	9,854,982.36	
BANK OF SOUTH CAROLINA CORP			1,344.000	27,148.80	
BANKFINANCIAL CORP			2,282.000	38,748.36	
BANKIA SA			1,137,328.000	5,090,025.20	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANNER CORP			3,412.000	189,331.88	
BAOZUN INC ADR			225,000.000	10,323,000.00	
BAR HARBOR BANKSHARES			2,264.000	62,758.08	
BARCLAYS AFRICA GROUP LTD			628,200.000	10,057,562.16	
BARNES & NOBLE EDUCATION INC			2,800.000	19,292.00	
BARNES & NOBLE INC			8,480.000	41,976.00	
BARNES GROUP INC			7,546.000	451,929.94	
BARNWELL INDUSTRIES INC			1,786.000	3,304.10	
BARRATT DEVELOPMENTS PLC			1,163,304.000	8,655,506.65	
BARRETT BUSINESS SERVICES INC			3,920.000	324,889.60	
BASIC ENERGY SERVICES INC			10.000	144.40	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	237.60	
BASSETT FURNITURE INDUSTRIES I			1,710.000	51,898.50	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			90,583.000	5,891,518.32	
BAY BANCORP INC			692.000	9,134.40	
BAYER AG			57,600.000	6,502,344.86	
BB LIQUIDATING INC			31,721.000	98.34	
BB&T CORP			105,914.000	5,511,764.56	
BBX CAPITAL CORP			625.000	5,750.00	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BCB BANCORP INC			1,037.000	16,229.05	
BEACON POWER CORP			2,067.000	16.74	
BEACON ROOFING SUPPLY INC			8,514.000	451,837.98	
BEARD CO			1,181.000	0.59	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	5,085.00	
BEAZER HOMES USA INC			545.000	8,692.75	
BEBE STORES INC			399.000	2,513.70	
BECTON DICKINSON AND CO			27,424.000	5,942,780.80	
BEIJING ENTERPRISES HOLDINGS L			1,578,500.000	8,246,180.68	
BEL FUSE INC			6,549.000	117,991.86	
BELDEN INC			5,946.000	409,917.24	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			4,908.000	32,196.48	
BELMOND LTD			11,273.000	125,693.95	
BENCHMARK ELECTRONICS INC			7,760.000	231,636.00	
BENEFICIAL BANCORP INC			8,099.000	125,939.45	
BERKSHIRE BANCORP INC/NY			2,213.000	26,910.08	
BERKSHIRE HATHAWAY INC			215,804.000	43,048,581.92	
BERKSHIRE HILLS BANCORP INC			4,662.000	176,922.90	
BERRY GLOBAL GROUP INC			40,610.000	2,225,834.10	
BEST BUY CO INC			46,404.000	3,247,815.96	
BETTER ENVIRONMENT CONCEPTS IN			42.000	6.38	
BGC PARTNERS INC			26,063.000	350,547.35	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BIG 5 SPORTING GOODS CORP			909.000	6,590.25	
BIG LOTS INC			7,479.000	325,560.87	
BIGLARI HOLDINGS INC			442.000	180,517.22	
BIOANALYTICAL SYSTEMS INC			812.000	1,299.20	
BIOCRYST PHARMACEUTICALS INC			16,186.000	77,207.22	
BIODELIVERY SCIENCES INTERNATI			8,526.000	19,183.50	
BIOGEN INC			25,329.000	6,935,586.78	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			5,140.000	2,094.03	
BIOMARIN PHARMACEUTICAL INC			6,858.000	555,978.06	
BIOPURE CORP			374.000	4.49	
BIOSCRIP INC			13,670.000	33,628.20	
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	195,583.74	
BIOSTAGE INC			68.000	207.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOTELEMETRY INC			5,584.000	173,383.20
BIOTIME INC			2,309.000	6,118.85
BIRKS GROUP INC			432.000	462.24
BJ'S RESTAURANTS INC			3,689.000	165,636.10
BKF CAPITAL GROUP INC			18.000	200.70
BLACK BOX CORP			5,106.000	10,212.00
BLACK HILLS CORP			10,807.000	586,820.10
BLACK KNIGHT INC			3,800.000	178,980.00
BLACKBAUD INC			6,415.000	653,111.15
BLACKHAWK NETWORK HOLDINGS INC			8,223.000	367,568.10
BLACKROCK EMERGING MARKETS SMALL CAP			1,090,334.140	16,225,633.05
BLACKROCK INC			10,259.000	5,557,505.48
BLACKROCK MSCI CANADA SMALL CAP			378,108.400	4,635,964.03
BLACKROCK MSCI EAFE SMALL CAP			3,042,910.470	51,971,593.25
BLACKSTONE MORTGAGE TRUST INC			53,395.000	1,677,670.90
BLONDER TONGUE LABORATORIES IN			2,737.000	2,050.01
BLOOMIN' BRANDS INC			14,983.000	363,787.24
BLUCORA INC			2,813.000	69,199.80
BLUE HILLS BANCORP INC			3,068.000	63,967.80
BLUE RIVER BANCSHARES INC			962.000	17.32
BLUEBIRD BIO INC			5,866.000	1,001,619.50
BLUEPRINT MEDICINES CORP			3,886.000	356,346.20
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			7,152.000	139,821.60
BNCCORP INC			818.000	21,268.00
BNP PARIBAS SA			131,700.000	9,745,809.81
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			56,785.000	18,618,665.80
BOFI HOLDING INC			6,973.000	282,615.69
BOISE CASCADE CO			4,488.000	173,236.80
BOMBARDIER INC CL B SUB-VTG			5,441,130.000	15,826,439.80
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	73.67
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	14.88
BOOKING HOLDINGS INC			3,800.000	7,905,482.00
BORGWARNER INC			32,793.000	1,647,192.39
BOSTON BEER CO INC/THE			1,733.000	327,623.65
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	144,705.75

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BOSTON PROPERTIES INC			11,588.000	1,427,873.36
BOSTON SCIENTIFIC CORP			134,662.000	3,678,965.84
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	149,420.00
BOVIE MEDICAL CORP			1,860.000	5,524.20
BOWL AMERICA INC			4,125.000	60,843.75
BOYD GAMING CORP			9,594.000	305,664.84
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01
BP MIDSTREAM PARTNERS LP			51,700.000	922,328.00
BP PLC			1,522,400.000	10,234,971.89
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			28,779.000	649,831.14
BRADY CORP			6,898.000	256,260.70
BRANDYWINE REALTY TRUST			23,681.000	376,054.28
BRIDGE BANCORP INC			3,369.000	113,029.95
BRIDGFORD FOODS CORP			3,162.000	45,975.48
BRIGGS & STRATTON CORP			6,078.000	130,129.98
BRIGHOUSE FINANCIAL INC			7,195.000	369,823.00
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			7,859.000	560,739.65
BRISTOL-MYERS SQUIBB CO			122,576.000	7,752,932.00
BRISTOW GROUP INC			4,639.000	60,307.00
BRITISH AMERICAN TOBACCO PLC			309,489.000	17,934,784.80
BRIXMOR PROPERTY GROUP INC			74,730.000	1,139,632.50
BROADCOM LTD			43,899.000	10,344,799.35
BROADRIDGE FINANCIAL SOLUTIONS			9,171.000	1,005,966.99
BROOKDALE SENIOR LIVING INC			23,700.000	159,027.00
BROOKFIELD ASSET MANAGEMENT IN			175,149.000	6,830,811.00
BROOKFIELD PROPERTY PARTNERS L			29,523.000	566,546.37
BROOKFIELD RENEWABLE PARTNERS			60,951.000	1,893,889.52
BROOKLINE BANCORP INC			13,721.000	222,280.20
BROOKS AUTOMATION INC			9,210.000	249,406.80
BROWN-FORMAN CORP			33,558.000	1,825,555.20
BRT APARTMENTS CORP			763.000	8,965.25
BRUKER CORP			17,447.000	522,014.24
BRYN MAWR BANK CORP			2,385.000	104,820.75
BSD MED CORP			865.000	17.30
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	5,975.50



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BUCKEYE PARTNERS LP			70,728.000	2,644,519.92
BUCKLE INC/THE			4,686.000	103,794.90
BUILDERS FIRSTSOURCE INC			10,721.000	212,704.64
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			19,137.000	1,414,989.78
BURLINGTON STORES INC			22,405.000	2,983,225.75
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	41,296.00
CA INC			48,244.000	1,635,471.60
CABOT CORP			579.000	32,261.88
CABOT OIL & GAS CORP			52,476.000	1,258,374.48
CACHE INC			3,062.000	10.11
CACI INTERNATIONAL INC			3,449.000	522,006.15
CADENCE DESIGN SYSTEMS INC			35,351.000	1,299,856.27
CADIZ INC			226.000	3,051.00
CADUS CORP			2,388.000	3,773.04
CAE INC			464,770.000	8,644,703.98
CAESARS ENTERTAINMENT CORP			597,940.000	6,726,825.00
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	35,057.74
CAL DIVE INTERNATIONAL INC			9,001.000	4.50
CAL-MAINE FOODS INC			3,800.000	166,060.00
CALAMP CORP			8,252.000	188,805.76
CALAVO GROWERS INC			2,014.000	185,690.80
CALERES INC			10,694.000	359,318.40
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	43,756.20
CALIFORNIA RESOURCES CORP			3,200.000	54,880.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	252,406.00
CALITHERA BIOSCIENCES INC			400.000	2,520.00
CALIX INC			4,007.000	27,447.95
CALLAWAY GOLF CO			11,538.000	188,761.68
CALLIDUS SOFTWARE INC			7,400.000	266,030.00
CALLON PETROLEUM CO			12,016.000	159,091.84
CALMARE THERAPEUTICS INC			1,369.000	151.96
CAMBEX CORP			5,237.000	11.52
CAMBIUM LEARNING GROUP INC			1,461.000	16,363.20
CAMBREX CORP			10,205.000	533,721.50
CAMBRIDGE HEART INC			5,193.000	0.00

### Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMDEN NATIONAL CORP			2,424.000	107,868.00
CAMPBELL SOUP CO			34,362.000	1,488,218.22
CANADIAN SOLAR INC			4,041.000	65,747.07
CANADIAN SOLAR INFRASTRUCTURE			394.000	370,104.38
CANADIAN TIRE CORP LTD CL A			92,800.000	12,193,383.76
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	588,356.21
CANTERBURY PARK HOLDING CORP			686.000	10,221.40
CAPELLA EDUCATION CO			1,575.000	137,576.25
CAPITAL CITY BANK GROUP INC			1,515.000	37,496.25
CAPITAL ONE FINANCIAL CORP			39,652.000	3,799,454.64
CAPITAL SENIOR LIVING CORP			6,455.000	69,391.25
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	215,112.30
CAPRICOR THERAPEUTICS INC			55.000	73.15
CAPSTEAD MORTGAGE CORP			13,611.000	117,735.15
CAPSTONE THERAPEUTICS CORP			6,299.000	346.45
CAPSTONE TURBINE CORP			1,035.000	1,185.08
CARBO CERAMICS INC			9,118.000	66,105.50
CARBONITE INC			4,776.000	137,548.80
CARDINAL HEALTH INC			29,773.000	1,866,171.64
CARDIOVASCULAR SYSTEMS INC			5,206.000	114,167.58
CARDTRONICS PLC			6,307.000	140,709.17
CARE.COM INC			3,200.000	52,064.00
CAREER EDUCATION CORP			4,254.000	55,897.56
CARETRUST REIT INC			3,462.000	46,390.80
CARLSBERG A/S			85,792.000	10,202,919.31
CARMAX INC			20,293.000	1,256,948.42
CARNIVAL CORP			47,430.000	3,110,459.40
CAROLINA FINANCIAL CORP			328.000	12,883.84
CARPENTER TECHNOLOGY CORP			6,038.000	266,396.56
CARRIAGE SERVICES INC			4,249.000	117,527.34
CARRIZO OIL & GAS INC			5,864.000	93,824.00
CARS.COM INC			158,960.000	4,503,336.80
CARTESIAN INC			1,324.000	507.88
CASELLA WASTE SYSTEMS INC			3,777.000	88,306.26
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	1,863.99
CASS INFORMATION SYSTEMS INC			2,284.000	135,920.84

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATALENT INC			16,432.000	674,697.92
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	1,057.80
CATASYS INC			2.000	9.60
CATERPILLAR INC			47,052.000	6,934,523.76
CATHAY GENERAL BANCORP			9,366.000	374,452.68
CATO CORP/THE			5,153.000	75,955.22
CATSKILL LITIGATION TRUST			3,760.000	37.60
CAVCO INDUSTRIES INC			1,156.000	200,855.00
CBIZ INC			14,791.000	269,935.75
CBL & ASSOCIATES PROPERTIES IN			17,895.000	74,622.15
CBOE GLOBAL MARKETS INC			15,042.000	1,716,292.20
CBRE GROUP INC			138,481.000	6,539,072.82
CBS CORP			25,915.000	1,331,771.85
CCUR HOLDINGS INC			1,052.000	5,049.60
CDK GLOBAL INC			6,686.000	423,491.24
CDW CORP/DE			5,515.000	387,759.65
CECO ENVIRONMENTAL CORP			1,233.000	5,486.85
CEDAR FAIR LP			11,073.000	707,343.24
CEDAR REALTY TRUST INC			24,036.000	94,701.84
CEL-SCI CORP			27.000	38.07
CELADON GROUP INC			3,024.000	11,188.80
CELANESE CORP			9,447.000	946,683.87
CELGENE CORP			96,805.000	8,635,974.05
CELLDEX THERAPEUTICS INC			2,048.000	4,771.84
CELLULAR BIOMEDICINE GROUP INC			2,269.000	39,820.95
CENTENE CORP			33,905.000	3,623,427.35
CENTERPOINT ENERGY INC			94,290.000	2,583,546.00
CENTERSTATE BANK CORP			5,083.000	134,851.99
CENTRAL GARDEN & PET CO			6,318.000	259,422.54
CENTRAL PACIFIC FINANCIAL CORP			2,086.000	59,367.56
CENTRUS ENERGY CORP			396.000	1,405.80
CENTURIA INDUSTRIAL REIT			144,051.000	270,711.09
CENTURIA METROPOLITAN REIT			179,684.000	314,244.68
CENTURY ALUMINUM CO			5,101.000	84,370.54
CENTURY BANCORP INC/MA			794.000	63,043.60
CENTURY CASINOS INC			269.000	2,006.74
CENTURY COMMUNITIES INC			2,324.000	69,603.80
CENTURYLINK INC			95,300.000	1,565,779.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENVEO INC			1,035.000	66.14
CERBCO INC CL A			500.000	0.00
CERNER CORP			38,065.000	2,207,770.00
CERUS CORP			14,261.000	78,150.28
CESCA THERAPEUTICS INC			111.000	224.22
CEVA INC			2,313.000	83,730.60
CF BLACKROCK ACWI EX-US SUPERFUND A			42,828,476.100	1,213,492,491.07
CF INDUSTRIES HOLDINGS INC			17,513.000	660,765.49
CH ROBINSON WORLDWIDE INC			24,838.000	2,327,568.98
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	300.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,413.04
CHARLES SCHWAB CORP/THE			113,766.000	5,940,860.52
CHART INDUSTRIES INC			5,841.000	344,794.23
CHARTER COMMUNICATIONS INC			16,144.000	5,024,335.68
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,204.000	44,939.56
CHASE CORP			1,423.000	165,708.35
CHATHAM LODGING TRUST			5,847.000	111,970.05
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			15,714.000	1,561,028.76
CHEESECAKE FACTORY INC/THE			6,954.000	335,321.88
CHEMED CORP			3,282.000	895,526.52
CHEMICAL FINANCIAL CORP			8,716.000	476,590.88
CHEMOCENTRYX INC			3,300.000	44,880.00
CHENIERE ENERGY INC			18,181.000	971,774.45
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00
CHEROKEE INC			2,949.000	3,833.70
CHESAPEAKE LODGING TRUST			5,136.000	142,832.16
CHESAPEAKE UTILITIES CORP			2,906.000	204,437.10
CHESTER BANCORP INC			84.000	1,562.40
CHEVRON CORP			155,449.000	17,727,403.96
CHICAGO BRIDGE & IRON CO NV			16,000.000	230,400.00
CHICAGO RIVET & MACHINE CO			213.000	6,642.41
CHICO'S FAS INC			417,130.000	3,770,855.20
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			30,325.000	4,101,456.25
CHIMERIX INC			2,364.000	12,292.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA CGAME INC			1,663.000	5.82
CHINA COMMUNICATIONS SERVICES			12,430,000.000	7,427,939.79
CHINA RESOURCES CEMENT HOLDING			9,470,000.000	8,180,956.36
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD			20,714,000.000	9,131,969.96
CHIPOTLE MEXICAN GRILL INC			4,343.000	1,403,266.73
CHOICE PROPERTIES REIT TRUST UNIT			2,715.000	24,449.22
CHRISTOPHER & BANKS CORP			3,462.000	3,704.34
CHUBB LTD			42,982.000	5,878,648.14
CHURCH & DWIGHT CO INC			35,816.000	1,803,693.76
CHURCHILL DOWNS INC			1,947.000	475,165.35
CHUY'S HOLDINGS INC			1,814.000	47,526.80
CIA DE SANEAMENTO DO PARANA			17,030.000	305,928.02
CIBL INC			22.000	0.00
CIENA CORP			16,897.000	437,632.30
CIGNA CORP			26,516.000	4,447,793.84
CIM COMMERCIAL TRUST CORP			355.000	4,490.75
CIMAREX ENERGY CO			10,416.000	973,896.00
CIMPRESS NV			4,152.000	642,314.40
CINCINNATI BELL INC			4,397.000	60,898.45
CINCINNATI FINANCIAL CORP			24,768.000	1,839,271.68
CINEMARK HOLDINGS INC			19,823.000	746,732.41
CINTAS CORP			11,593.000	1,977,533.94
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	214.40
CIRCOR INTERNATIONAL INC			2,027.000	86,471.82
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,019.000	366,441.97
CISCO SYSTEMS INC			392,452.000	16,832,266.28
CIT GROUP INC			19,276.000	992,714.00
CITI TRENDS INC			3,099.000	95,790.09
CITIGROUP INC			200,506.000	13,534,155.00
CITIZENS & NORTHERN CORP			568.000	13,115.12
CITIZENS COMMUNITY BANCORP INC			106.000	1,480.82
CITIZENS FINANCIAL GROUP INC			410,805.000	17,245,593.90
CITIZENS INC/TX			3,931.000	28,774.92
CITRIX SYSTEMS INC			16,180.000	1,501,504.00
CITY BANK/LYNNWOOD WA			1,072.000	18.76
CITY HOLDING CO			2,230.000	152,888.80

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITY OFFICE REIT INC			117,843.000	1,362,265.08
CIVEO CORP			6,356.000	23,962.12
CIVITAS SOLUTIONS INC			5,149.000	79,294.60
CLARUS CORP			1,902.000	12,838.50
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,244.000	16,902.60
CLEARFIELD INC			2,788.000	35,965.20
CLEARSIDE BIOMEDICAL INC			2,766.000	29,679.18
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			2,723.000	106,469.30
CLEVELAND BIOLABS INC			52.000	157.04
CLEVELAND-CLIFFS INC			40,231.000	279,605.45
CLIFTON BANCORP INC			2,104.000	32,927.60
CLOROX CO/THE			20,630.000	2,746,059.30
CLOUD PEAK ENERGY INC			6,172.000	17,960.52
CLOVIS ONCOLOGY INC			2,130.000	112,464.00
CLST HOLDINGS INC			3,920.000	11.76
CME GROUP INC			62,696.000	10,140,451.04
CMS ENERGY CORP			67,319.000	3,048,877.51
CMTSU LIQUIDATION INC			7,875.000	37.80
CNA FINANCIAL CORP			114,506.000	5,650,871.10
CNB FINANCIAL CORP/PA			2,053.000	59,721.77
CNH INDUSTRIAL NV			494,405.000	6,130,622.00
CNO FINANCIAL GROUP INC			36,144.000	783,240.48
CNX RESOURCES CORP			23,999.000	370,304.57
COBIZ FINANCIAL INC			1,883.000	36,906.80
COCA-COLA BOTTLING CO CONSOLID			1,246.000	215,146.82
COCA-COLA CO/THE			299,460.000	13,005,547.80
COCA-COLA EUROPEAN PARTNERS PL			332,581.000	13,833,216.80
COCHLEAR LTD			56,000.000	7,801,450.78
CODEXIS INC			892.000	9,812.00
CODORUS VALLEY BANCORP INC			1,812.000	50,953.44
COEUR MINING INC			16,325.000	130,600.00
COFINIMMO SA			7,016.000	909,457.35
COGENT COMMUNICATIONS HOLDINGS			9,837.000	426,925.80
COGENTIX MEDICAL INC			374.000	1,439.90
COGNIZANT TECHNOLOGY SOLUTIONS			92,687.000	7,461,303.50
COHEN & CO INC			33.000	360.69
COHEN & STEERS INC			3,840.000	156,134.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHERUS BIOSCIENCES INC			1,817.000	20,077.85
COHU INC			3,809.000	86,883.29
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			70,426.000	5,048,135.68
COLLECTORS UNIVERSE INC			2,907.000	45,668.97
COLLEGIUM PHARMACEUTICAL INC			1,500.000	38,325.00
COLOMBO BANK			495.000	133.65
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	339,501.35
COLUMBIA PROPERTY TRUST INC			11,400.000	233,244.00
COLUMBIA SPORTSWEAR CO			4,865.000	371,831.95
COLUMBUS MCKINNON CORP/NY			3,054.000	109,455.36
COMARCO INC			3,575.000	60.78
COMCAST CORP			613,994.000	20,980,174.98
COMDIAL CORP			222.000	0.44
COMERICA INC			87,723.000	8,415,267.39
COMFORT SYSTEMS USA INC			5,219.000	215,283.75
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,426,911.58
COMMERCIAL METALS CO			292,286.000	5,980,171.56
COMMUNICATIONS SYSTEMS INC			1,795.000	6,587.65
COMMUNITY BANK SYSTEM INC			6,720.000	359,923.20
COMMUNITY HEALTH SYSTEMS INC			14,028.000	55,550.88
COMMUNITY HEALTHCARE TRUST INC			424.000	10,913.76
COMMUNITY TRUST BANCORP INC			3,945.000	178,314.00
COMMUNITY WEST BANCSHARES			895.000	10,024.00
COMMVAULT SYSTEMS INC			5,582.000	319,290.40
COMPASS GROUP PLC			450,973.000	9,207,855.78
COMPASS MINERALS INTERNATIONAL			3,760.000	226,728.00
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	114,785.20
COMPUTER SERVICES INC			1,732.000	77,074.00
COMPUTER TASK GROUP INC			5,316.000	43,538.04
COMPX INTERNATIONAL INC			1,012.000	13,965.60
COMSCORE INC			14,460.000	348,052.20
COMSTOCK RESOURCES INC			1,054.000	7,704.74
COMTECH TELECOMMUNICATIONS COR			3,491.000	104,345.99
COMTrex SYSTEMS CORP			367.000	1,735.91
CONAGRA BRANDS INC			55,323.000	2,040,312.24
CONCENTRADORA FIBRA HOTELERA M			1,176,642.000	736,791.20
CONCERT PHARMACEUTICALS INC			7,514.000	172,070.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONCHO RESOURCES INC			17,355.000	2,608,977.15	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			3,125.000	197,906.25	
CONN'S INC			1,694.000	57,596.00	
CONNECTICUT WATER SERVICE INC			2,552.000	154,472.56	
CONNECTONE BANCORP INC			873.000	25,142.40	
CONOCOPHILLIPS			97,602.000	5,786,822.58	
CONRAD INDUSTRIES INC			1,998.000	33,866.10	
CONSOL ENERGY INC			3,024.000	87,605.28	
CONSOLIDATED COMMUNICATIONS HO			11,656.000	127,749.76	
CONSOLIDATED EDISON INC			54,220.000	4,225,906.80	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50	
CONSOLIDATED WATER CO LTD			7,950.000	115,672.50	
CONSOLIDATED-TOMOKA LAND CO			2,568.000	161,398.80	
CONSTELLATION BRANDS INC			37,188.000	8,475,888.96	
CONSUMER PORTFOLIO SERVICES IN			3,851.000	14,518.27	
CONTACT ENERGY LTD			231,163.000	875,495.19	
CONTANGO OIL & GAS CO			7,906.000	28,066.30	
CONTINENTAL BUILDING PRODUCTS			2,419.000	69,062.45	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTINENTAL MATERIALS CORP			751.000	14,644.50	
CONTRA DYAX CORPORATION			21,687.000	0.00	
CONVERGYS CORP			13,392.000	302,927.04	
COOPER COS INC/THE			23,562.000	5,391,221.22	
COOPER TIRE & RUBBER CO			10,344.000	303,079.20	
COOPER-STANDARD HOLDINGS INC			1,846.000	226,688.80	
CORCEPT THERAPEUTICS INC			12,102.000	199,077.90	
CORE-MARK HOLDING CO INC			6,060.000	128,835.60	
CORECIVIC INC			11,993.000	234,103.36	
CORELOGIC INC/UNITED STATES			6,588.000	297,975.24	
CORESITE REALTY CORP			3,043.000	305,091.18	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNERSTONE ONDEMAND INC			6,540.000	255,779.40	
CORNING INC			120,818.000	3,368,405.84	
CORNWALL RESOURCES INC			100.000	0.00	
CORPORATE OFFICE PROPERTIES TR			10,411.000	268,916.13	
CORUS BANKSHARES INC			10,586.000	190.55	
CORVEL CORP			5,803.000	293,341.65	
COSTCO WHOLESALE CORP			34,497.000	6,500,269.71	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COTIVITI HOLDINGS INC			1,468.000	50,557.92
COTY INC			338,976.000	6,203,260.80
COUNTY BANCORP INC			554.000	16,182.34
COUSINS PROPERTIES INC			37,579.000	326,185.72
COVANTA HOLDING CORP			47,366.000	686,807.00
COVENANT TRANSPORTATION GROUP			1,866.000	55,662.78
COWEN INC			371.000	4,897.20
CPI AEROSTRUCTURES INC			1,047.000	10,208.25
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,735.000	195,303.15
CRACKER BARREL OLD COUNTRY STO			3,617.000	575,826.40
CRAFT BREW ALLIANCE INC			1,907.000	35,470.20
CRAWFORD & CO			6,711.000	55,164.42
CRAY INC			4,788.000	99,111.60
CRAZY WOMAN CREEK BANCORP INC			437.000	7,276.05
CREE INC			11,315.000	456,107.65
CREXENDO INC			1,395.000	3,766.50
CRH PLC			258,552.000	8,766,713.48
CROCS INC			9,190.000	149,337.50
CROSS COUNTRY HEALTHCARE INC			11,595.000	128,820.45
CROSSROADS SYSTEMS INC			77.000	292.60
CROWN CASTLE INTERNATIONAL COR			40,757.000	4,467,374.77
CROWN CRAFTS INC			3,403.000	19,907.55
CRYOLIFE INC			5,594.000	112,159.70
CSG SYSTEMS INTERNATIONAL INC			4,908.000	222,283.32
CSL LTD			225,060.000	26,837,413.16
CSP INC			821.000	8,825.75
CSRA INC			12,308.000	507,458.84
CSS INDUSTRIES INC			2,060.000	36,050.00
CSX CORP			74,273.000	4,137,748.83
CTI INDUSTRIES CORP			179.000	716.00
CTS CORP			4,394.000	119,516.80
CUBIC CORP			3,285.000	208,926.00
CULP INC			4,138.000	126,415.90
CUMMINS INC			28,644.000	4,642,905.96
CUMULUS MEDIA INC			751.000	56.40
CURIS INC			9,346.000	6,105.75
CURTISS-WRIGHT CORP			5,747.000	776,247.29
CUSTOMERS BANCORP INC			1,410.000	41,101.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUTERA INC			7,301.000	366,875.25
CV HOLDINGS INC/UNITED STATES			5,499.000	467.42
CVB FINANCIAL CORP			13,874.000	314,107.36
CVR ENERGY INC			2,915.000	88,091.30
CVS HEALTH CORP			176,082.000	10,954,061.22
CYBERAGENT INC			132,700.000	6,787,851.51
CYBERARK SOFTWARE LTD			3,534.000	180,304.68
CYBERCARE INC COM			5,500.000	825.00
CYBEROPTICS CORP			1,596.000	28,728.00
CYS INVESTMENTS INC			14,693.000	98,736.96
CYTOKINETICS INC			8,939.000	64,360.80
CYTORI THERAPEUTICS INC			74.000	21.20
DAILY JOURNAL CORP			227.000	51,867.23
DAIMLER AG			108,500.000	9,203,268.87
DAIWA HOUSE INDUSTRY CO LTD			452,900.000	17,204,664.02
DAKTRONICS INC			6,647.000	58,560.07
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,490.000	527,822.40
DANAHER CORP			58,442.000	5,722,056.22
DARDEN RESTAURANTS INC			74,369.000	6,339,957.25
DARLING INGREDIENTS INC			15,647.000	270,693.10
DASAN ZHONG SOLUTIONS INC			257.000	2,898.96
DATA I/O CORP			3,451.000	25,675.44
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	362.85
DATAWATCH CORP			2,397.000	20,734.05
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	190,626.58
DAVITA INC			25,399.000	1,674,810.06
DAWSON GEOPHYSICAL CO			11,410.000	76,903.40
DAXOR CORP			1,616.000	15,481.28
DBS GROUP HOLDINGS LTD			537,800.000	11,278,502.25
DCP MIDSTREAM LP			1,285.000	45,129.20
DDR CORP			1,596.000	11,698.68
DEAN FOODS CO			13,666.000	117,800.92
DECKERS OUTDOOR CORP			4,425.000	398,382.75
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			28,794.000	4,472,284.08
DELICATH SYSTEMS INC			2.000	0.02
DELEK US HOLDINGS INC			12,123.000	493,406.10

## Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DELIA*S INC			3,437.000	0.34	
DELPHAX TECHNOLOGIES INC			7,074.000	44.57	
DELPHI TECHNOLOGIES PLC			56,040.000	3,086,067.60	
DELTA AIR LINES INC			57,798.000	3,167,908.38	
DELTA APPAREL INC			3,232.000	58,240.64	
DELTAGEN INC			13,680.000	13.68	
DELUXE CORP			6,484.000	479,880.84	
DENBURY RESOURCES INC			34,044.000	93,280.56	
DENNY'S CORP			9,259.000	142,866.37	
DENTSPLY SIRONA INC			31,632.000	1,591,405.92	
DEPOMED INC			8,075.000	53,214.25	
DERWENT LONDON PLC			10,391.000	452,162.87	
DESTINATION MATERNITY CORP			3,060.000	7,925.40	
DESTINATION XL GROUP INC			4,460.000	7,805.00	
DETERMINE INC			423.000	600.66	
DEUTSCHE BOERSE AG			76,000.000	10,337,627.16	
DEVON ENERGY CORP			158,855.000	5,050,000.45	
DEXTERA SURGICAL INC			149.000	5.65	
DHI GROUP INC			15,785.000	25,256.00	
DHT HOLDINGS INC			1,036.000	3,522.40	
DIADEXUS INC			148.000	1.48	
DIAGEO PLC			803,675.000	27,192,774.40	
DIAMOND HILL INVESTMENT GROUP			820.000	169,379.20	
DIAMOND OFFSHORE DRILLING INC			7,466.000	109,451.56	
DIAMONDBACK ENERGY INC			3,984.000	504,055.68	
DIAMONDROCK HOSPITALITY CO			26,578.000	277,474.32	
DICERNA PHARMACEUTICALS INC			2,463.000	23,546.28	
DIEBOLD NIXDORF INC			7,882.000	121,382.80	
DIFFERENTIAL BRANDS GROUP INC			39.000	48.75	
DIGI INTERNATIONAL INC			7,626.000	78,547.80	
DIGIMARC CORP			3,347.000	80,160.65	
DIGITAL GARAGE INC			125,000.000	4,078,514.38	
DIGITAL INFO SECURITY CO			18.000	0.97	
DIGITAL REALTY TRUST INC			77,049.000	8,119,423.62	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			1,881.000	151,119.54	
DIME COMMUNITY BANCSHARES INC			5,665.000	104,236.00	
DINE BRANDS GLOBAL INC			2,307.000	151,293.06	
DIODES INC			4,128.000	125,738.88	

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIPLOMAT PHARMACY INC			4,370.000	88,055.50	
DISCOVER FINANCIAL SERVICES			34,291.000	2,466,551.63	
DISCOVERY INC			227,809.000	4,469,146.21	
DISH NETWORK CORP			23,066.000	873,970.74	
DISTRIBUIDORA INTERNACIONAL DE			1,494,600.000	6,336,047.25	
DITECH HLDG CORP WT EXP SER A			453.000	0.00	
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	0.00	
DITECH HOLDING CORP			265.000	2,382.35	
DIVERSICARE HEALTHCARE SERVICE			1,976.000	14,859.52	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,371.000	3,770.25	
DMC GLOBAL INC			1,649.000	44,110.75	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			19,370.000	1,812,063.50	
DOLLAR TREE INC			52,480.000	4,980,352.00	
DOLLARAMA INC			88,000.000	10,687,640.10	
DOMINION ENERGY INC			57,637.000	3,886,462.91	
DOMINION ENERGY MIDSTREAM PART			6,599.000	101,294.65	
DOMMO ENERGIA SA ADR			719.000	27,906.76	
DOMTAR CORP			9,147.000	389,113.38	
DON QUIJOTE HOLDINGS CO LTD			590,600.000	33,542,304.06	
DONEGAL GROUP INC			6,549.000	100,835.40	
DONNELLEY FINANCIAL SOLUTIONS			460.000	7,898.20	
DORIAN LPG LTD			545.000	4,082.05	
DORMAN PRODUCTS INC			6,576.000	435,396.96	
DOUGLAS DYNAMICS INC			1,629.000	70,617.15	
DOVA PHARMACEUTICALS INC			700.000	18,984.00	
DOVER CORP			20,890.000	2,051,815.80	
DOVER DOWNS GAMING & ENTERTAIN			3,923.000	5,217.59	
DOVER MOTORSPORTS INC			5,962.000	12,520.20	
DOWDUPONT INC			250,371.000	15,951,136.41	
DR HORTON INC			52,409.000	2,297,610.56	
DR PEPPER SNAPPLE GROUP INC			25,372.000	3,003,537.36	
DREAM INDUSTRIAL REIT UNIT			78,596.000	580,973.34	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,491.000	201,196.80	
DRIVE SHACK INC			4,615.000	22,059.70	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DSP GROUP INC			2,555.000	30,149.00
DSV A/S			239,970.000	18,779,021.45
DSW INC			8,871.000	199,242.66
DTE ENERGY CO			35,367.000	3,692,314.80
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,048.000	62,218.24
DUKE ENERGY CORP			87,913.000	6,810,620.11
DUKE REALTY CORP			71,225.000	1,886,038.00
DULUTH HOLDINGS INC			1,699.000	31,822.27
DURECT CORP			7,621.000	16,308.94
DXC TECHNOLOGY CO			26,770.000	2,691,188.10
DYCOM INDUSTRIES INC			4,694.000	505,215.22
DYNACQ HEALTHCARE INC			16.000	0.41
DYNAVAX TECHNOLOGIES CORP			14,177.000	281,413.45
DYNEGY INC			15,025.000	203,138.00
DYNEX CAPITAL INC			8,422.000	55,837.86
E*TRADE FINANCIAL CORP			115,785.000	6,415,646.85
EACO CORP			16.000	171.20
EAGLE BANCORP INC			3,446.000	206,243.10
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	8.24
EAGLE PHARMACEUTICALS INC/DE			1,808.000	95,263.52
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	3,312.00
EARTHSTONE ENERGY INC			5,369.000	54,334.28
EASTERN CO/THE			749.000	21,346.50
EASTGROUP PROPERTIES INC			3,836.000	317,083.76
EASTMAN CHEMICAL CO			19,248.000	2,032,203.84
EASTMAN KODAK CO			4,573.000	24,465.55
EATON CORP PLC			39,678.000	3,170,668.98
EBAY INC			88,345.000	3,555,002.80
EBIX INC			4,519.000	336,665.50
EBT INTL INC COM NEW			69.000	0.07
ECHELON CORP			709.000	3,261.40
ECOLAB INC			21,608.000	2,961,808.56
ECOLOGY AND ENVIRONMENT INC			298.000	3,456.80
EDCI HOLDINGS INC			1,189.000	178.35
EDGEWATER TECHNOLOGY INC			6,313.000	35,037.15
EDISON INTERNATIONAL			54,629.000	3,477,682.14
EDUCATION HOLDINGS 1 INC			4,413.000	0.00

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDUCATION REALTY TRUST INC			11,985.000	392,508.75
EDUCATIONAL DEVELOPMENT CORP			826.000	20,650.00
EDWARDS LIFESCIENCES CORP			19,895.000	2,775,750.40
EGAIN CORP			1,590.000	12,640.50
EHEALTH INC			3,564.000	51,000.84
EIGER BIOPHARMACEUTICALS INC			1,328.000	13,080.80
EL PASO ELECTRIC CO			7,865.000	401,115.00
ELDORADO RESORTS INC			8,443.000	278,619.00
ELECTRO SCIENTIFIC INDUSTRIES			2,961.000	57,236.13
ELECTRO-SENSORS INC			212.000	850.12
ELECTRONIC ARTS INC			30,811.000	3,735,525.64
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	149.58
ELECTRONICS FOR IMAGING INC			6,353.000	173,627.49
ELI LILLY & CO			81,798.000	6,328,711.26
ELLIE MAE INC			4,781.000	439,565.14
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	25,240.88
ELXSI CORP			3,025.000	119,487.50
EMAGIN CORP			5,889.000	8,539.05
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,569.000	69,568.52
EMCOR GROUP INC			7,836.000	610,659.48
EMCORE CORP			1,144.000	6,520.80
EMERGENT BIOSOLUTIONS INC			7,496.000	394,664.40
EMERSON ELECTRIC CO			63,220.000	4,317,926.00
EMERSON RADIO CORP			4,687.000	6,843.02
EMISPHERE TECHNOLOGIES INC			6,412.000	2,308.32
EMPIRE RESORTS INC			104.000	1,794.00
EMPIRE STATE REALTY TRUST INC			6,187.000	103,879.73
EMPIRIC STUDENT PROPERTY PLC			186,698.000	215,805.56
EMPLOYERS HOLDINGS INC			5,558.000	224,821.10
ENAGAS SA			25,439.000	695,491.20
ENANTA PHARMACEUTICALS INC			3,085.000	249,607.35
ENAV SPA			154,147.000	821,629.71
ENBRIDGE ENERGY MANAGEMENT LLC			333.000	3,043.62
ENBRIDGE ENERGY PARTNERS LP			3,664.000	35,320.96
ENBRIDGE INC			10,773.000	339,026.31
ENBRIDGE INCOME FD HLDGS INC			6,659.000	144,207.32
ENCOMPASS HEALTH CORP			81,470.000	4,657,639.90
ENCORE CAPITAL GROUP INC			3,121.000	141,069.20

## Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENCORE WIRE CORP			3,917.000	222,093.90
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			53,379.000	1,174,117.40
ENDO INTERNATIONAL PLC			28,700.000	170,478.00
ENDOCYTE INC			3,178.000	28,888.02
ENDOLOGIX INC			14,625.000	61,863.75
ENDURANCE INTERNATIONAL GROUP			7,984.000	59,081.60
ENEL CHILE SA ADR			107,010.000	684,864.00
ENER1 INC			8,865.000	0.00
ENERGEN CORP			193,175.000	12,142,980.50
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	242.88
ENERGY RECOVERY INC			5,828.000	47,906.16
ENERGY TRANSFER EQUITY LP			348,684.000	4,954,799.64
ENERGY TRANSFER PARTNERS LP			213,308.000	3,459,855.76
ENERSYS			7,273.000	504,528.01
ENGIE SA			81,206.000	1,353,754.11
ENGLOBAL CORP			4,402.000	3,662.46
ENHERENT CORP			9,218.000	7.37
ENNIS INC			3,710.000	73,087.00
ENOVA INTERNATIONAL INC			3,389.000	74,727.45
ENPRO INDUSTRIES INC			2,422.000	187,414.36
ENSCO PLC			46,027.000	202,058.53
ENSIGN GROUP INC/THE			5,409.000	142,256.70
ENSTAR GROUP LTD			1,438.000	302,339.50
ENTEGRIS INC			23,452.000	816,129.60
ENTERCOM COMMUNICATIONS CORP			4,042.000	39,005.30
ENERGY CORP			177,722.000	14,000,939.16
ENTERPRISE BANCORP INC/MA			515.000	18,174.35
ENTERPRISE FINANCIAL SERVICES			454.000	21,292.60
ENTERPRISE PRODUCTS PARTNERS L			428,306.000	10,484,930.88
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	35,964.40
ENVESTNET INC			6,091.000	349,014.30
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	2,017.56
ENVISION HEALTHCARE CORP			9,084.000	349,098.12
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	22,352.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENZON PHARMACEUTICALS INC			10,765.000	2,745.08
EOG RESOURCES INC			77,588.000	8,167,688.76
EPAM SYSTEMS INC			6,754.000	773,468.08
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.22
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			9,164.000	162,661.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	437,140.20
EPR PROPERTIES			132.000	7,312.80
EQT CORP			33,616.000	1,597,096.16
EQT GP HOLDINGS LP			18,884.000	435,842.72
EQT MIDSTREAM PARTNERS LP			77,279.000	4,561,779.37
EQUIFAX INC			15,441.000	1,819,104.21
EQUIFIN INC			394.000	1.97
EQUINIX INC			9,016.000	3,769,950.24
EQUITY BANCSHARES INC			1,631.000	63,869.96
EQUITY COMMONWEALTH			9,102.000	279,158.34
EQUITY RESIDENTIAL			36,933.000	2,275,811.46
ERA GROUP INC			6,737.000	62,990.95
ERBA DIAGNOSTICS INC			3,427.000	634.00
EROOMSYSTEM TECHNOLOGIES INC			65.000	117.00
ERSTE GROUP BANK AG			342,050.000	17,163,343.86
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	25,920.40
ESCALERA RESOURCES CO			9,249.000	60.12
ESCO TECHNOLOGIES INC			3,921.000	229,574.55
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	50,631.00
ESPEY MANUFACTURING & ELECTRON			318.000	8,331.60
ESSENDANT INC			9,261.000	72,235.80
ESSENT GROUP LTD			68,274.000	2,905,741.44
ESSEX PROPERTY TRUST INC			13,266.000	3,192,860.88
ESTEE LAUDER COS INC/THE			31,035.000	4,646,560.20
ESTERLINE TECHNOLOGIES CORP			4,370.000	319,665.50
ETHAN ALLEN INTERIORS INC			3,900.000	89,505.00



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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ETSY INC			10,946.000	307,144.76
EUROBANCSHARES INC			3,146.000	0.31
EUTELSAT COMMUNICATIONS SA			19,288.000	381,913.68
EVANS & SUTHERLAND COMPUTER CO			3,651.000	4,454.22
EVERCEL INC			2,040.000	3,223.20
EVERCORE INC			4,719.000	411,496.80
EVEREST RE GROUP LTD			9,987.000	2,564,861.34
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			12,114.000	79,588.98
EVERSOURCE ENERGY			52,432.000	3,089,293.44
EVERTEC INC			8,372.000	136,882.20
EVINE LIVE INC			3,429.000	3,497.58
EVOLUTION PETROLEUM CORP			10,186.000	81,997.30
EVOLVING SYSTEMS INC			7,263.000	34,862.40
EVONIK INDUSTRIES AG			222,200.000	7,826,529.26
EW SCRIPPS CO/THE			6,241.000	74,829.59
EXACT SCIENCES CORP			13,987.000	564,095.71
EXELON CORP			268,532.000	10,475,433.32
EXLSERVICE HOLDINGS INC			3,985.000	222,243.45
EXPEDIA GROUP INC			92,583.000	10,222,089.03
EXPEDITORS INTERNATIONAL OF WA			29,638.000	1,876,085.40
EXPERIAN PLC			410,000.000	8,842,900.50
EXPONENT INC			8,287.000	651,772.55
EXPRESS INC			11,146.000	79,805.36
EXPRESS SCRIPTS HOLDING CO			58,277.000	4,025,775.16
EXTENDED STAY AMERICA INC			41,926.000	828,877.02
EXTERRAN CORP			3,428.000	91,527.60
EXTRA SPACE STORAGE INC			20,397.000	1,781,881.92
EXTREME NETWORKS INC			11,183.000	123,795.81
EXXON MOBIL CORP			342,344.000	25,542,285.84
EZCORP INC			5,023.000	66,303.60
EZENIA! INC			5,456.000	43.65
F5 NETWORKS INC			8,278.000	1,197,081.58
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	138,825.12
FACEBOOK INC			228,011.000	36,433,877.69
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			5,986.000	1,013,848.82

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	633.24
FAMOUS DAVE'S OF AMERICA INC			2,034.000	14,441.40
FAMOUS DAVE'S OF AMERICA INC RTS EXP 04/10/2018			433.000	1,558.80
FANUC CORP			29,600.000	7,395,129.36
FARMER BROTHERS CO			2,093.000	63,208.60
FARMERS CAPITAL BANK CORP			2,154.000	86,052.30
FARO TECHNOLOGIES INC			2,251.000	131,458.40
FASTENAL CO			50,452.000	2,754,174.68
FAURECIA SA			83,510.000	6,749,757.71
FBL FINANCIAL GROUP INC			3,696.000	256,317.60
FCB FINANCIAL HOLDINGS INC			3,266.000	166,892.60
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	121,915.02
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			10,324.000	1,198,719.64
FEDERAL SCREW WORKS			815.000	6,194.00
FEDERAL SIGNAL CORP			9,859.000	217,095.18
FEDERATED INVESTORS INC			11,600.000	387,440.00
FEDERATED NATIONAL HOLDING CO			946.000	14,918.42
FEDEX CORP			21,858.000	5,248,324.38
FERGUSON PLC			275,590.000	20,698,438.29
FERGUSON PLC ADR			357,520.000	2,708,214.00
FERRO CORP			10,684.000	248,082.48
FERROGLOBE PLC			8,671.000	93,039.83
FFD FINANCIAL CORP			676.000	29,913.00
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIBRA UNO ADMINISTRACION SA DE			319,980.000	479,615.02
FIDELITY NATIONAL INFORMATION			35,798.000	3,447,347.40
FIDELITY SOUTHERN CORP			2,250.000	51,907.50
FIESTA RESTAURANT GROUP INC			1,632.000	30,192.00
FIFTH THIRD BANCORP			94,033.000	2,985,547.75
FINANCIAL ENGINES INC			6,376.000	223,160.00
FINANCIAL INSTITUTIONS INC			671.000	19,861.60
FINECOBANK BANCA FINECO SPA			830,000.000	9,970,935.08
FINISAR CORP			14,009.000	221,482.29
FINISH LINE INC/THE			6,553.000	88,727.62
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00

### Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	396,162.00
FIRST ACCEPTANCE CORP			5,086.000	4,323.10
FIRST BANCORP INC/ME			1,965.000	54,980.70
FIRST BANCORP/PUERTO RICO			8,183.000	49,261.66
FIRST BANCORP/SOUTHERN PINES N			2,141.000	76,326.65
FIRST BUSEY CORP			1,240.000	36,852.80
FIRST BUSINESS FINANCIAL SERVI			1,068.000	26,870.88
FIRST CITIZENS BANCSHARES INC/			1,492.000	616,554.08
FIRST COMMONWEALTH FINANCIAL C			13,748.000	194,259.24
FIRST COMMUNITY BANCSHARES INC			421.000	12,566.85
FIRST DEFIANCE FINANCIAL CORP			3,599.000	206,294.68
FIRST FINANCIAL BANCORP			10,241.000	300,573.35
FIRST FINANCIAL BANKSHARES INC			9,987.000	462,398.10
FIRST FINANCIAL CORP/IN			2,712.000	112,819.20
FIRST FOUNDATION INC			3,971.000	73,622.34
FIRST HORIZON NATIONAL CORP			2,494.000	46,962.02
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	444,880.60
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	68,698.35
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	284,394.00
FIRST MIDWEST BANCORP INC/IL			12,434.000	305,752.06
FIRST NBC BANK HOLDING CO			1,118.000	36.89
FIRST OF LONG ISLAND CORP/THE			4,826.000	132,473.70
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST QUANTUM MINERALS LTD			708,950.000	9,947,570.68
FIRST REPUBLIC BANK/CA			23,496.000	2,175,964.56
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	29,107.20
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			6,899.000	560,543.75
FIRSTENERGY CORP			76,849.000	2,613,634.49
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			40,980.000	2,922,283.80
FIVE BELOW INC			7,692.000	564,131.28
FIVE OAKS INVESTMENT CORP			3,721.000	10,828.11
FIVE PRIME THERAPEUTICS INC			6,599.000	113,370.82

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIVE STAR SENIOR LIVING INC			655.000	851.50	
FIVE9 INC			6,900.000	205,551.00	
FLAGSTAR BANCORP INC			2,087.000	73,879.80	
FLANIGAN'S ENTERPRISES INC			102.000	2,376.60	
FLEETCOR TECHNOLOGIES INC			12,107.000	2,451,667.50	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEXION THERAPEUTICS INC			4,173.000	93,516.93	
FLEXSTEEL INDUSTRIES INC			1,453.000	57,509.74	
FLIR SYSTEMS INC			10,430.000	521,604.30	
FLOTEK INDUSTRIES INC			6,231.000	38,009.10	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLOWSERVE CORP			9,820.000	425,500.60	
FLUIDIGM CORP			7,871.000	45,966.64	
FLUOR CORP			17,916.000	1,025,153.52	
FLUSHING FINANCIAL CORP			2,652.000	71,497.92	
FLYI INC COM			29,300.000	87.90	
FMC CORP			17,142.000	1,312,562.94	
FNB CORP/PA			336,433.000	4,525,023.85	
FNF GROUP			54,064.000	2,163,641.28	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FONAR CORP			2,579.000	76,854.20	
FONCIERE DES REGIONS			9,697.000	1,069,152.94	
FOOT LOCKER INC			137,754.000	6,273,317.16	
FOOTBALL EQUITIES INC			5,500.000	5.50	
FOOTSTAR INC			18,000.000	27,000.00	
FORD MOTOR CO			293,005.000	3,246,495.40	
FORESTAR GROUP INC			450.000	9,517.50	
FORMFACTOR INC			5,759.000	78,610.35	
FORRESTER RESEARCH INC			2,560.000	106,112.00	
FORTIVE CORP			28,180.000	2,184,513.60	
FORTRESS TRANSPORTATION & INFR			10,183.000	162,418.85	
FORTUNE BRANDS HOME & SECURITY			15,441.000	909,320.49	
FORTUNE REAL ESTATE INVESTMENT			1,149,049.000	1,392,334.13	
FORUM ENERGY TECHNOLOGIES INC			6,770.000	74,470.00	
FORWARD AIR CORP			3,546.000	187,441.56	
FOSSIL GROUP INC			4,110.000	52,197.00	
FOUNDATION MEDICINE INC			2,225.000	175,218.75	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOUR CORNERS PROPERTY TRUST IN			7,062.000	163,061.58
FOX FACTORY HOLDING CORP			4,308.000	150,349.20
FRANCESCA'S HOLDINGS CORP			6,810.000	32,688.00
FRANK'S INTERNATIONAL NV			4,400.000	23,892.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	150,021.30
FRANKLIN ELECTRIC CO INC			5,874.000	239,365.50
FRANKLIN FINANCIAL NETWORK INC			2,943.000	95,941.80
FRANKLIN RESOURCES INC			35,522.000	1,231,902.96
FRANKLIN STREET PROPERTIES COR			9,484.000	79,760.44
FRASERS CENTREPOINT TRUST			694,247.000	1,159,460.79
FRASERS LOGISTICS & INDUSTRIAL			2,197,602.000	1,826,726.28
FRED'S INC			3,539.000	10,581.61
FREEDOM HOLDING CORP/NV			299.000	1,883.70
FREEMPORT-MCMORAN INC			130,827.000	2,298,630.39
FREIGHTCAR AMERICA INC			4,152.000	55,636.80
FREQUENCY ELECTRONICS INC			2,941.000	25,733.75
FRESENIUS SE & CO KGAA			82,589.000	6,303,563.39
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	185,484.00
FRIEDMAN INDUSTRIES INC			2,475.000	14,528.25
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	6,351.60
FRONTIER COMMUNICATIONS CORP			10,473.000	77,709.66
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	29,499.37
FRP HOLDINGS INC			3,126.000	175,056.00
FRUTAROM INDUSTRIES LTD			31,176.000	2,851,336.18
FS INVESTMENT CORP			29,511.000	213,954.75
FTD COS INC			4,670.000	16,998.80
FTI CONSULTING INC			5,634.000	272,741.94
FUBON FINANCIAL HOLDING CO LTD			4,719,000.000	8,108,581.05
FUEL TECH INC			2,314.000	2,776.80
FUELCELL ENERGY INC			508.000	878.84
FULTON FINANCIAL CORP			21,544.000	382,406.00
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,586.000	78,966.14

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
G-III APPAREL GROUP LTD			4,686.000	176,568.48
GA EXPRESS INC			1,881.000	0.02
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	9,802.73
GAMCO INVESTORS INC			5,879.000	145,975.57
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			146,629.000	4,907,672.63
GAMING PARTNERS INTERNATIONAL			204.000	2,007.36
GANNETT CO INC			14,852.000	148,222.96
GAP INC/THE			16,356.000	510,307.20
GARGOYLES INC			187.000	0.02
GARMIN LTD			8,306.000	489,472.58
GARTNER INC			14,089.000	1,657,148.18
GAS NATURAL SDG SA			46,146.000	1,100,434.04
GASLOG LTD			2,296.000	37,769.20
GASTAR EXPLORATION INC			3,020.000	2,061.75
GATX CORP			5,521.000	378,133.29
GCI LIBERTY INC			195,003.000	10,307,858.58
GCP APPLIED TECHNOLOGIES INC			7,054.000	204,918.70
GDI PROPERTY GROUP			1,353.000	1,276.51
GEMPHIRE THERAPEUTICS INC			6,700.000	43,617.00
GENERAC HOLDINGS INC			8,857.000	406,624.87
GENERAL CABLE CORP			6,009.000	177,866.40
GENERAL DATACOMM INDUSTRIES IN			1,255.000	50.20
GENERAL DYNAMICS CORP			24,750.000	5,467,275.00
GENERAL ELECTRIC CO			1,068,390.000	14,401,897.20
GENERAL MILLS INC			49,006.000	2,208,210.36
GENERAL MOLY INC			5,187.000	1,971.06
GENERAL MOTORS CO			110,421.000	4,012,699.14
GENERAL STEEL HOLDINGS INC			1,145.000	40.08
GENESCO INC			2,854.000	115,872.40
GENESIS HEALTHCARE INC			2,781.000	4,199.31
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	18,178.57
GENMAB A/S			26,371.000	5,647,603.16
GENMARK DIAGNOSTICS INC			8,217.000	44,700.48
GENOMIC HEALTH INC			5,049.000	157,983.21
GENTHERM INC			4,839.000	164,284.05
GENUINE PARTS CO			15,553.000	1,397,281.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENVEC CORP INC			66.000	71.28
GENWORTH FINANCIAL INC			65,862.000	186,389.46
GEO GROUP INC/THE			45,821.000	937,955.87
GEOGLOBAL RESOURCES INC			2,056.000	1.03
GEOMET INC			8,674.000	17.35
GEOPETRO RESOURCES CO			1,269.000	5.71
GEOSPACE TECHNOLOGIES CORP			4,444.000	43,862.28
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERMAN AMERICAN BANCORP INC			2,543.000	84,809.05
GERON CORP			7,288.000	30,974.00
GETTY REALTY CORP			4,369.000	110,186.18
GGP INC			80,285.000	1,642,631.10
GIBRALTAR INDUSTRIES INC			4,028.000	136,347.80
GIGA-TRONICS INC			1,580.000	474.16
GILEAD SCIENCES INC			98,354.000	7,414,908.06
GLACIER BANCORP INC			10,511.000	403,412.18
GLADSTONE COMMERCIAL CORP			3,765.000	65,285.10
GLASSBRIDGE ENTERPRISES INC			723.000	860.37
GLAUKOS CORP			3,569.000	110,032.27
GLAXOSMITHKLINE PLC			519,300.000	10,154,928.11
GLEACHER & CO INC			482.000	192.80
GLOBAL BLOOD THERAPEUTICS INC			2,216.000	107,032.80
GLOBAL INDEMNITY LTD			782.000	26,994.64
GLOBAL NET LEASE INC			6,772.000	114,311.36
GLOBAL PAYMENTS INC			17,760.000	1,980,595.20
GLOBAL TECHNOLOGIES LTD			4,068.000	0.04
GLOBALSTAR INC			48,178.000	33,122.38
GLOBANT SA			2,976.000	153,383.04
GLOBUS MEDICAL INC			9,177.000	457,198.14
GLOWPOINT INC			1,539.000	340.58
GLYCOMIMETICS INC			3,960.000	64,270.80
GMS INC			2,144.000	65,520.64
GN STORE NORD A/S			230,000.000	8,098,137.25
GNC HOLDINGS INC			6,676.000	25,769.36
GOLAR LNG LTD			9,792.000	267,909.12
GOLD RESOURCE CORP			10,854.000	48,843.00
GOLDEN OCEAN GROUP LTD			483.000	3,839.85
GOLDFIELD CORP/THE			2,125.000	8,181.25
GOLDMAN SACHS BDC INC			2,250.000	43,042.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE			28,887.000	7,275,479.82
GOLUB CAPITAL BDC INC			2,729.000	48,821.81
GOODYEAR TIRE & RUBBER CO/THE			32,743.000	870,308.94
GOPRO INC			11,776.000	56,407.04
GORMAN-RUPP CO/THE			5,780.000	169,065.00
GOVERNMENT PROPERTIES INCOME T			7,017.000	95,852.22
GP STRATEGIES CORP			1,649.000	37,349.85
GRAHAM CORP			3,125.000	66,937.50
GRAMERCY PROPERTY TRUST			55,631.000	1,208,861.63
GRAN TIERRA ENERGY INC			36,229.000	101,078.91
GRAND CANYON EDUCATION INC			6,410.000	672,537.20
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,023.000	280,584.78
GRANITE POINT MORTGAGE TRUST I			29,265.000	484,043.10
GRAY TELEVISION INC			9,296.000	114,350.90
GREAT AMERICAN BANCORP INC			144.000	4,489.92
GREAT ELM CAPITAL GROUP INC			1,771.000	7,084.00
GREAT LAKES DREDGE & DOCK CORP			11,817.000	54,358.20
GREAT SOUTHERN BANCORP INC			1,964.000	98,101.80
GREAT WESTERN BANCORP INC			7,047.000	283,782.69
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,809.40
GREEN DOT CORP			5,630.000	361,220.80
GREEN PLAINS INC			4,829.000	81,127.20
GREENBRIER COS INC/THE			4,751.000	238,737.75
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	47,973.45
GREIF INC			3,117.000	162,863.25
GRIFFIN INDUSTRIAL REALTY INC			592.000	22,217.76
GRIFFON CORP			8,877.000	162,005.25
GROUP 1 AUTOMOTIVE INC			2,472.000	161,520.48
GROUPON INC			39,622.000	171,959.48
GROWTHPOINT PROPERTIES AUSTRAL			113,893.000	288,293.36
GRUBHUB INC			10,429.000	1,058,230.63
GRUPO FINANCIERO BANORTE SAB D			1,633,490.000	9,944,928.02
GSE SYSTEMS INC			2,430.000	7,897.50
GSV INC			770.000	26.95
GTT COMMUNICATIONS INC			3,667.000	207,918.90
GTX INC			2,789.000	49,504.75



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GUARANTY BANCORP			907.000	25,713.45
GUESS? INC			8,487.000	176,020.38
GUIDED THERAPEUTICS INC			2.000	0.02
GULF ISLAND FABRICATION INC			1,859.000	13,198.90
GULFMARK OFFSHORE INC			21.000	609.00
GULFMARK OFFSHORE INC WTS EXP 11/14/2024			246.000	282.90
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	25,552.77
H&E EQUIPMENT SERVICES INC			1,806.000	69,512.94
H&R BLOCK INC			15,696.000	398,835.36
HACKETT GROUP INC/THE			6,915.000	111,054.90
HAEMONETICS CORP			6,935.000	507,364.60
HALCON RESOURCES CORP			188.000	915.56
HALLADOR ENERGY CO			2,337.000	16,055.19
HALLIBURTON CO			65,511.000	3,075,086.34
HALLMARK FINANCIAL SERVICES IN			1,002.000	8,937.84
HALOZYME THERAPEUTICS INC			11,596.000	227,165.64
HALYARD HEALTH INC			5,792.000	266,895.36
HAMILTON BEACH BRANDS HOLDING			1,186.000	25,166.92
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK HOLDING CO			9,443.000	488,203.10
HANDLEMAN CO DEL COM			6,680.000	0.00
HANESBRANDS INC			77,342.000	1,424,639.64
HANGER INC			5,167.000	82,672.00
HANMI FINANCIAL CORP			2,062.000	63,406.50
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	46,644.00
HANOVER INSURANCE GROUP INC/TH			5,184.000	611,141.76
HANSTEEN HOLDINGS PLC			242,580.000	434,211.60
HARBOR DIVERSIFIED INC			1,094.000	24.07
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARDINGE INC			2,822.000	51,699.04
HARLEY-DAVIDSON INC			12,645.000	542,217.60
HARMONIC INC			8,186.000	31,106.80
HARRIS CORP			20,321.000	3,277,370.88
HARSCO CORP			9,852.000	203,443.80
HARTE-HANKS INC			579.000	5,338.38
HARTFORD FINANCIAL SERVICES GR			195,458.000	10,069,996.16
HARVARD BIOSCIENCE INC			8,691.000	43,455.00
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HASBRO INC			16,699.000	1,407,725.70
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	97.89
HAVERTY FURNITURE COS INC			2,272.000	45,780.80
HAWAIIAN HOLDINGS INC			6,678.000	258,438.60
HAWAIIAN TELCOM HOLDCO INC			1,603.000	42,768.04
HAWKINS INC			2,602.000	91,460.30
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	72,327.39
HB FULLER CO			7,883.000	392,021.59
HC2 HOLDINGS INC			306.000	1,603.44
HCA HEALTHCARE INC			21,017.000	2,038,649.00
HCP INC			169,935.000	3,947,590.05
HDFC BANK LTD ADR			239,970.000	23,701,836.90
HEALTHCARE REALTY TRUST INC			11,351.000	314,536.21
HEALTHCARE SERVICES GROUP INC			9,783.000	425,364.84
HEALTHEQUITY INC			5,785.000	350,223.90
HEALTHSTREAM INC			3,475.000	86,284.25
HEALTHWAREHOUSE.COM INC			409.000	237.22
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	212,048.13
HEARTLAND FINANCIAL USA INC			2,545.000	135,012.25
HECLA MINING CO			48,763.000	178,960.21
HEDGEPATH PHARMACEUTICALS INC			1,225.000	324.75
HEIDELBERGCEMENT AG			147,660.000	14,488,020.16
HEIDRICK & STRUGGLES INTERNATI			1,326.000	41,437.50
HELEN OF TROY LTD			4,036.000	351,132.00
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	458.46
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	77,887.08
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			8,174.000	544,061.44
HEMACARE CORP			391.000	2,072.30
HEMFOSA FASTIGHETER AB			2,993.000	36,202.76
HEMISPHERX BIOPHARMA INC			522.000	206.19
HENNESSY ADVISORS INC			2,183.000	42,131.90
HENRY SCHEIN INC			20,248.000	1,360,868.08
HERCULES CAPITAL INC			3,879.000	46,935.90
HERCULES OFFSHORE INC ESCROW			54.000	0.00

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HERITAGE COMMERCE CORP			1,515.000	24,967.20	
HERITAGE FINANCIAL CORP/WA			3,416.000	104,529.60	
HERITAGE-CRYSTAL CLEAN INC			2,700.000	63,585.00	
HERMAN MILLER INC			8,026.000	256,430.70	
HERON THERAPEUTICS INC			4,168.000	115,036.80	
HERSHA HOSPITALITY TRUST			5,148.000	92,149.20	
HERSHEY CO/THE			21,863.000	2,163,562.48	
HERTZ GLOBAL HOLDINGS INC			8,462.000	167,970.70	
HESKA CORP			2,176.000	172,056.32	
HESS CORP			29,754.000	1,506,147.48	
HEWLETT PACKARD ENTERPRISE CO			117,653.000	2,063,633.62	
HEXAGON AB			133,121.000	7,884,130.51	
HFF INC			4,277.000	212,566.90	
HG HOLDINGS INC			2,904.000	1,669.81	
HHGREGG INC			6,832.000	17.08	
HIBBETT SPORTS INC			3,212.000	76,927.40	
HIGHPOINT RESOURCES CORP			5,622.000	28,559.76	
HIKMA PHARMACEUTICALS PLC			940,000.000	15,935,667.72	
HILL INTERNATIONAL INC			4,065.000	23,170.50	
HILL-ROM HOLDINGS INC			39,505.000	3,436,935.00	
HILLENBRAND INC			8,166.000	374,819.40	
HILLTOP HOLDINGS INC			8,579.000	201,263.34	
HILTON WORLDWIDE HOLDINGS INC			26,586.000	2,093,913.36	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			116.000	23,896.00	
HISPANIA ACTIVOS INMOBILIARIOS			16,197.000	344,215.53	
HISPANIC EXPRESS INC			200.000	20.00	
HKBN LTD			519,242.000	612,639.80	
HKN INC			44.000	365.64	
HKT TRUST & HKT LTD			707,708.000	890,011.59	
HMN FINANCIAL INC			1,231.000	22,773.50	
HMS HOLDINGS CORP			10,934.000	184,128.56	
HNI CORP			6,821.000	246,169.89	
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	194,472.24	
HOLLYWOOD MEDIA CORP			3,839.000	2,687.30	
HOLOGIC INC			48,122.000	1,797,837.92	
HOLOGRAPHIC STORAGE LTD			43.000	32.25	
HOME BANCORP INC			1,452.000	62,682.84	
HOME BANCSHARES INC/AR			15,929.000	363,340.49	

### Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOME DEPOT INC/THE			116,574.000	20,778,149.76
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	66,439.35
HON HAI PRECISION INDUSTRY CO			3,619,410.000	11,172,167.82
HONEYWELL INTERNATIONAL INC			60,181.000	8,696,756.31
HOOKER FURNITURE CORP			1,759.000	64,555.30
HOOPER HOLMES INC			820.000	434.60
HOPE BANCORP INC			15,362.000	279,434.78
HOPEWELL HIGHWAY INFRASTRUCTUR			928,524.000	566,699.79
HOPEWELL HOLDINGS LTD			126,505.000	482,757.38
HOPFED BANCORP INC			1,340.000	19,430.00
HORACE MANN EDUCATORS CORP			7,619.000	325,712.25
HORIZON BANCORP/IN			3,743.000	112,327.43
HORIZON PHARMA PLC			23,186.000	329,241.20
HORMEL FOODS CORP			54,104.000	1,856,849.28
HORNBECK OFFSHORE SERVICES INC			4,414.000	12,844.74
HORTONWORKS INC			1,757.000	35,790.09
HOST HOTELS & RESORTS INC			319,189.000	5,949,682.96
HOSTESS BRANDS INC			692,455.000	10,241,409.45
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	105,779.00
HOULIHAN LOKEY INC			1,983.000	88,441.80
HOUSTON AMERICAN ENERGY CORP			3,012.000	942.76
HOUSTON WIRE & CABLE CO			678.000	4,966.36
HOVNIANIAN ENTERPRISES INC			5,931.000	10,853.73
HP INC			140,443.000	3,078,510.56
HRG GROUP INC			15,053.000	248,223.97
HUBSPOT INC			4,440.000	480,852.00
HUDBAY MINERALS INC			179,685.000	1,266,779.25
HUDSON GLOBAL INC			580.000	1,125.20
HUFFY CORP COM			5,000.000	1.25
HUHTAMAKI OYJ			136,250.000	5,972,090.11
HUMANA INC			42,809.000	11,508,343.47
HUNTINGTON BANCSHARES INC/OH			168,255.000	2,540,650.50
HUNTINGTON INGALLS INDUSTRIES			5,560.000	1,433,145.60
HUNTSMAN CORP			194,940.000	5,701,995.00
HURCO COS INC			1,300.000	59,670.00
HURON CONSULTING GROUP INC			2,689.000	102,450.90
HUTCHISON PORT HOLDINGS TRUST			2,805,985.000	827,765.58
HUTTIG BUILDING PRODUCTS INC			1,900.000	9,937.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	55.36	
HYPERDYNAMICS CORP			406.000	5.68	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,295.000	90,559.35	
IBERDROLA SA			4,812.000	35,342.52	
IBERIABANK CORP			5,415.000	422,370.00	
ICAD INC			1,154.000	3,554.32	
ICADE			18,531.000	1,798,158.64	
ICF INTERNATIONAL INC			2,407.000	140,689.15	
ICON PLC			21,070.000	2,489,209.80	
ICONIX BRAND GROUP INC			8,035.000	8,918.85	
ICTC GROUP INC			1.000	64.00	
ICU MEDICAL INC			1,872.000	472,492.80	
ID SYSTEMS INC			1,769.000	11,003.18	
IDACORP INC			7,373.000	650,814.71	
IDENTIV INC			369.000	1,380.06	
IDERA PHARMACEUTICALS INC			10,222.000	18,808.48	
IDEXX LABORATORIES INC			11,488.000	2,198,688.32	
IDNA INC			2,887.000	2.62	
IDT CORP			4,761.000	29,851.47	
IEC ELECTRONICS CORP			2,639.000	11,859.13	
IENTERTAINMENT NETWORK INC			831.000	12.47	
IES HOLDINGS INC			254.000	3,848.10	
IGB REAL ESTATE INVESTMENT TRU			1,611,656.000	641,662.42	
IGO CORPORATIONS			26,400.000	3.75	
IHS MARKIT LTD			45,832.000	2,210,935.68	
II-VI INC			8,600.000	351,740.00	
ILG INC			13,893.000	432,211.23	
ILLINOIS TOOL WORKS INC			44,175.000	6,920,455.50	
ILLUMINA INC			14,213.000	3,360,237.46	
IMAGEWARE SYSTEMS INC			1,055.000	1,677.45	
IMAGINON INC			667.000	0.07	
IMAX CORP			7,843.000	150,585.60	
IMMERSION CORP			2,637.000	31,512.15	
IMMOBILIARE GRANDE DISTRIBUZIO			6,522.000	60,863.97	
IMMOBILIARE GRANDE DISTRIBUZIO RTS			6,620.000	7,039.23	
IMMUNE DESIGN CORP			929.000	3,065.70	
IMMUNE PHARMACEUTICALS INC			2.000	0.70	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMUNOGEN INC			11,935.000	125,556.20
IMMUNOMEDICS INC			10,469.000	152,952.09
IMPAC MORTGAGE HOLDINGS INC			521.000	4,100.27
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES INC			12,742.000	247,831.90
IMPERVA INC			5,097.000	220,700.10
IMPINJ INC			2,557.000	33,292.14
INCOMNET INC			300.000	0.03
INCYTE CORP			13,190.000	1,099,122.70
INDEPENDENCE CONTRACT DRILLING			6,200.000	23,436.00
INDEPENDENCE HOLDING CO			2,543.000	90,657.95
INDEPENDENCE REALTY TRUST INC			55,438.000	508,920.84
INDEPENDENT BANK CORP/MI			170.000	3,893.00
INDEPENDENT BANK CORP/ROCKLAND			5,411.000	387,157.05
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			735,890.000	19,675,446.04
INFINERA CORP			14,745.000	160,130.70
INFINITY ENERGY RESOURCES INC			204.000	12.44
INFINITY PHARMACEUTICALS INC			8,219.000	17,259.90
INFINITY PROPERTY & CASUALTY C			1,973.000	233,603.20
INFORMA PLC			1,567,557.000	15,801,790.94
INFRATIL LTD			298,381.000	667,281.37
ING GROEP NV			460,100.000	7,752,199.60
INGERSOLL-RAND PLC			73,084.000	6,249,412.84
INGEVITY CORP			5,600.000	412,664.00
INGLES MARKETS INC			8,053.000	272,594.05
INGREDION INC			4,942.000	637,122.64
INMARSAT PLC			8,930.000	45,360.28
INNERWORKINGS INC			703.000	6,362.15
INNODATA INC			4,006.000	4,326.48
INNOPHOS HOLDINGS INC			2,157.000	86,732.97
INNOSPEC INC			2,654.000	182,064.40
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	9,252.13
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	154,714.27
INOGEN INC			2,112.000	259,438.08
INOVALIS REIT TR UNIT			32,739.000	255,208.03
INOVALON HOLDINGS INC			10,603.000	112,391.80
INOVIO PHARMACEUTICALS INC			13,274.000	62,520.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INPHI CORP			6,160.000	185,416.00	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEGO CORP			2,914.000	5,186.92	
INSIGHT ENTERPRISES INC			4,695.000	163,996.35	
INSIGNIA SYSTEMS INC			1,967.000	3,107.86	
INSMED INC			8,369.000	188,469.88	
INSPERITY INC			7,676.000	533,865.80	
INSTALLED BUILDING PRODUCTS IN			1,516.000	91,035.80	
INSTEEL INDUSTRIES INC			3,493.000	96,511.59	
INSULET CORP			7,669.000	664,748.92	
INSYS THERAPEUTICS INC			2,100.000	12,684.00	
INTEGER HOLDINGS CORP			5,310.000	300,280.50	
INTEGRA BANK CORP			2,671.000	0.27	
INTEGRA LIFESCIENCES HOLDINGS			9,117.000	504,534.78	
INTEGRAL VISION INC			4,289.000	7.29	
INTEGRATED DEVICE TECHNOLOGY I			18,685.000	571,013.60	
INTEL CORP			370,129.000	19,276,318.32	
INTELLICHECK INC			158.000	284.40	
INTER PARFUMS INC			3,571.000	168,372.65	
INTER PIPELINE LTD			77,144.000	1,337,940.54	
INTERACTIVE BROKERS GROUP INC			7,726.000	519,496.24	
INTERCONTINENTAL EXCHANGE INC			73,261.000	5,312,887.72	
INTERDIGITAL INC/PA			5,566.000	409,657.60	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00	
INTERFACE INC			7,516.000	189,403.20	
INTERLINK ELECTRONICS INC			705.000	3,821.10	
INTERMEDIATE TERM CREDIT BD INDX FND			9,156,904.720	494,550,597.00	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			1,352.000	14,872.00	
INTERNATIONAL BANCSHARES CORP			6,865.000	267,048.50	
INTERNATIONAL BUSINESS MACHINE			83,017.000	12,737,298.31	
INTERNATIONAL FLAVORS & FRAGRA			15,321.000	2,097,598.11	
INTERNATIONAL ISOTOPES INC			831.000	57.34	
INTERNATIONAL PAPER CO			35,163.000	1,878,759.09	
INTERNATIONAL SEAWAYS INC			1,181.000	20,785.60	
INTERNATIONAL SPEEDWAY CORP			3,430.000	151,263.00	
INTERPACE DIAGNOSTICS GROUP IN			338.000	294.74	
INTERPHASE CORP			1,377.000	37.18	
INTERPLAY ENTERTAINMENT CORP			12,923.000	51.69	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERPUBLIC GROUP OF COS INC/T			312,478.000	7,196,368.34	
INTERSECT ENT INC			7,842.000	308,190.60	
INTERVISUAL BOOKS INC			5,600.000	0.56	
INTERXION HOLDING NV			6,967.000	432,720.37	
INTEST CORP			1,323.000	8,797.95	
INTEVAC INC			1,941.000	13,392.90	
INTIVA BIOPHARMA INC			50.000	125.00	
INTL. FCSTONE INC			2,940.000	125,479.20	
INTRA-CELLULAR THERAPIES INC			3,500.000	73,675.00	
INTREPID POTASH INC			6,449.000	23,474.36	
INTREXON CORP			6,918.000	106,052.94	
INTRICON CORP			2,083.000	41,660.00	
INTRUSION INC			1,848.000	1,663.38	
INTUIT INC			21,583.000	3,741,413.05	
INTUITIVE SURGICAL INC			12,478.000	5,151,292.74	
INUVO INC			1,115.000	1,023.12	
INVACARE CORP			7,750.000	134,850.00	
INVERSIONES AGUAS METROPOLITAN			334,254.000	613,005.87	
INVESCO LTD			44,520.000	1,425,085.20	
INVESCO MORTGAGE CAPITAL INC			16,352.000	267,845.76	
INVESTMENT TECHNOLOGY GROUP IN			4,570.000	90,211.80	
INVESTORS BANCORP INC			49,442.000	674,388.88	
INVESTORS REAL ESTATE TRUST			11,920.000	61,864.80	
INVESTORS TITLE CO			714.000	140,329.56	
INVITAE CORP			1.000	4.69	
INVIVO THERAPEUTICS HOLDINGS C			2,039.000	1,090.87	
ION GEOPHYSICAL CORP			1,456.000	39,457.60	
IOVANCE BIOTHERAPEUTICS INC			6,265.000	105,878.50	
IPASS INC			6,591.000	2,504.58	
IPG PHOTONICS CORP			2,841.000	663,032.58	
IQVIA HOLDINGS INC			28,547.000	2,800,746.17	
IRADIMED CORP			7,538.000	106,285.80	
IRHYTHM TECHNOLOGIES INC			600.000	37,770.00	
IRIDEX CORP			5,112.000	29,240.64	
IRIDIUM COMMUNICATIONS INC			4,572.000	51,435.00	
IROBOT CORP			3,509.000	225,242.71	
IRON MOUNTAIN INC			222,703.000	7,318,020.58	
ISHARES CORE S&P MIDCAP ETF			1,565,506.000	293,641,960.42	
ISIGN SOLUTIONS INC			2.000	0.50	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ISRAEL DISCOUNT BANK LTD			3,566,074.000	10,218,239.03
ISTAR INC			5,864.000	59,636.88
ITERIS INC			2,681.000	13,297.76
ITOCHU CORP			705,700.000	13,613,009.54
ITRON INC			5,651.000	404,329.05
ITUS CORP			1,324.000	5,070.92
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,480,800.000	8,310,398.18
J&J SNACK FOODS CORP			3,410.000	465,669.60
J2 GLOBAL INC			6,455.000	509,428.60
JACK IN THE BOX INC			9,270.000	791,009.10
JACO ELECTRONICS INC			1,562.000	20.31
JACOBS ENGINEERING GROUP INC			52,147.000	3,084,495.05
JAKKS PACIFIC INC			8,349.000	17,532.90
JAPAN AIRLINES CO LTD			227,700.000	9,182,936.63
JAZZ PHARMACEUTICALS PLC			39,295.000	5,933,152.05
JB HUNT TRANSPORT SERVICES INC			12,207.000	1,430,050.05
JBS SA			2,224,200.000	6,250,459.73
JER INVESTORS TRUST INC			786.000	7.86
JERONIMO MARTINS SGPS SA			525,400.000	9,566,446.03
JETBLUE AIRWAYS CORP			178,960.000	3,636,467.20
JM SMUCKER CO/THE			19,788.000	2,453,909.88
JOHN B SANFILIPPO & SON INC			652.000	37,731.24
JOHN BEAN TECHNOLOGIES CORP			3,732.000	423,208.80
JOHN LAING INFRASTRUCTURE			275,419.000	435,811.56
JOHN WILEY & SONS INC			5,800.000	369,460.00
JOHN WOOD GROUP PLC			1,550,000.000	11,741,436.00
JOHNSON & JOHNSON			208,907.000	26,771,432.05
JOHNSON CONTROLS INTERNATIONAL			90,306.000	3,182,383.44
JOHNSON OUTDOORS INC			1,589.000	98,518.00
JOUNCE THERAPEUTICS INC			1,500.000	33,525.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			274,544.000	30,191,603.68
JULIUS BAER GROUP LTD			161,113.000	9,882,808.71
JUNIPER NETWORKS INC			53,462.000	1,300,730.46
JUNIPER PHARMACEUTICALS INC			575.000	5,836.25
JUST EAT PLC			880,000.000	8,621,496.57
K12 INC			2,530.000	35,875.40
K2M GROUP HOLDINGS INC			5,170.000	97,971.50

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KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	175,108.50
KAISER ALUMINUM CORP			2,108.000	212,697.20
KAMAN CORP			3,320.000	206,238.40
KANSAS CITY LIFE INSURANCE CO			1,326.000	59,656.74
KANSAS CITY SOUTHERN			16,584.000	1,821,752.40
KAO CORP			121,500.000	9,061,946.50
KAPSTONE PAPER AND PACKAGING C			12,771.000	438,173.01
KAR AUCTION SERVICES INC			13,101.000	710,074.20
KARYOPHARM THERAPEUTICS INC			6,445.000	86,491.90
KATY INDUSTRIES INC			5,499.000	6.60
KAUFMAN & BROAD SA			3,336.000	175,270.75
KB FINANCIAL GROUP INC			146,800.000	8,483,794.90
KB HOME			8,210.000	233,574.50
KBC GROUP NV			305,470.000	26,568,250.80
KBR INC			365,350.000	5,915,016.50
KDDI CORP			414,300.000	10,539,620.70
KEARNY FINANCIAL CORP/MD			9,142.000	118,846.00
KELLOGG CO			27,834.000	1,809,488.34
KELLY SERVICES INC			3,617.000	105,037.68
KEMET CORP			2,639.000	47,845.07
KEMPER CORP			5,265.000	300,105.00
KENNAMETAL INC			11,180.000	448,988.80
KENNEDY-WILSON HOLDINGS INC			10,425.000	181,395.00
KEPPEL DC REIT			832,408.000	914,106.24
KEPPEL INFRASTRUCTURE TRUST			4,762,473.000	1,943,051.21
KERING SA			25,020.000	11,963,705.32
KERRY GROUP PLC			56,625.000	5,738,357.12
KERYX BIOPHARMACEUTICALS INC			4,194.000	17,153.46
KEWAUNEE SCIENTIFIC CORP			494.000	16,820.70
KEY TRONIC CORP			7,435.000	51,747.60
KEYCORP			361,072.000	7,058,957.60
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	171,469.95
KID BRANDS INC			2,768.000	9.69
KILLAM APT REAL ESTATE INVT TR TR UNIT			70,600.000	760,076.01
KIMBALL ELECTRONICS INC			4,225.000	68,233.75
KIMBALL INTERNATIONAL INC			5,634.000	96,003.36
KIMBERLY-CLARK CORP			36,460.000	4,015,339.80

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KIMCO REALTY CORP			89,443.000	1,287,979.20
KINDER MORGAN INC/DE			170,238.000	2,563,784.28
KINDRED HEALTHCARE INC			12,820.000	117,303.00
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	3,556.23
KITE REALTY GROUP TRUST			9,821.000	149,573.83
KKR REAL ESTATE FINANCE TRUST			65,144.000	1,306,788.64
KLA-TENCOR CORP			44,517.000	4,852,798.17
KLEPIERRE SA			10,685.000	430,366.02
KLX INC			7,623.000	541,690.38
KMG CHEMICALS INC			2,000.000	119,900.00
KNIGHT-SWIFT TRANSPORTATION HO			157,555.000	7,249,105.55
KNOLL INC			9,787.000	197,599.53
KNOWLES CORP			10,819.000	136,211.21
KOC HOLDING AS			1,980,400.000	8,138,767.09
KOHL'S CORP			12,614.000	826,343.14
KOMATSU LTD			360,400.000	11,877,781.04
KONA GRILL INC			1,503.000	2,855.70
KONINKLIJKE DSM NV			107,000.000	10,611,736.13
KOPIN CORP			9,182.000	28,647.84
KOPPERS HOLDINGS INC			3,895.000	160,084.50
KOREA ELECTRIC POWER CORP			177,800.000	5,487,961.40
KOREAN REINSURANCE CO			532,200.000	5,691,976.71
KORN/FERRY INTERNATIONAL			6,145.000	317,020.55
KOSS CORP			5,540.000	9,861.20
KRAFT HEINZ CO/THE			61,696.000	3,843,043.84
KRATON CORP			4,384.000	209,160.64
KRATOS DEFENSE & SECURITY SOLU			2,777.000	28,575.33
KROGER CO/THE			83,036.000	1,987,881.84
KRONOS WORLDWIDE INC			7,006.000	158,335.60
KROTON EDUCACIONAL SA			2,900,000.000	11,910,277.99
KRUNG THAI BANK PCL			15,138,900.000	9,198,564.10
KULICKE & SOFFA INDUSTRIES INC			5,599.000	140,030.99
KURA ONCOLOGY INC			3,700.000	69,375.00
KVH INDUSTRIES INC			3,105.000	32,136.75
L BRANDS INC			26,790.000	1,023,645.90
L3 TECHNOLOGIES INC			12,740.000	2,649,920.00
LA JOLLA PHARMACEUTICAL CO			4,453.000	132,610.34
LA QUINTA HOLDINGS INC			11,321.000	214,080.11

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LA-Z-BOY INC			6,380.000	191,081.00	
LABORATORY CORP OF AMERICA HOL			18,450.000	2,984,287.50	
LADENBURG THALMANN FINANCIAL S			4,936.000	16,140.72	
LAKELAND BANCORP INC			995.000	19,750.75	
LAKELAND FINANCIAL CORP			2,915.000	134,760.45	
LAKELAND INDUSTRIES INC			910.000	11,784.50	
LAM RESEARCH CORP			55,136.000	11,201,429.76	
LANCASTER COLONY CORP			3,365.000	414,366.10	
LANDEC CORP			3,123.000	40,755.15	
LANDMARK INFRASTRUCTURE PARTNE			1,977.000	32,917.05	
LANDS' END INC			2,805.000	65,496.75	
LANNETT CO INC			4,078.000	65,451.90	
LANTHEUS HOLDINGS INC			4,965.000	78,943.50	
LANTRONIX INC			1,116.000	2,298.96	
LAR ESPANA REAL ESTATE SOCIMI			14,301.000	171,483.83	
LAREDO PETROLEUM INC			8,374.000	72,937.54	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LASALLE HOTEL PROPERTIES			19,740.000	572,657.40	
LASERSIGHT INC COM NEW			413.000	16.52	
LATTICE SEMICONDUCTOR CORP			15,822.000	88,128.54	
LAWSON PRODUCTS INC/DE			1,390.000	35,097.50	
LAYNE CHRISTENSEN CO			2,418.000	36,076.56	
LAZARD EMERG MKT EQY-INST			8,815,409.771	180,098,821.62	
LAZARD LTD			120,905.000	6,354,766.80	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50	
LB FOSTER CO			2,649.000	62,383.95	
LCI INDUSTRIES			3,181.000	331,301.15	
LEAR CORP			5,660.000	1,053,269.40	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	6,758.40	
LECG CORP			659.000	3.30	
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	408,545.62	
LEGAL & GENERAL GROUP PLC			1,994,300.000	7,212,223.22	
LEGGETT & PLATT INC			9,928.000	440,406.08	
LEIDOS HOLDINGS INC			57,415.000	3,754,941.00	
LEMAITRE VASCULAR INC			4,107.000	148,796.61	
LENDINGCLUB CORP			39,377.000	137,819.50	
LENDINGTREE INC			890.000	292,053.50	
LENDLEASE GROUP			563,600.000	7,483,275.37	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LENNAR CORP			47,193.000	2,779,406.67	
LENOX GROUP INC COM			6,400.000	112.00	
LEUCADIA NATIONAL CORP			23,539.000	535,041.47	
LEXICON PHARMACEUTICALS INC			6,932.000	59,407.24	
LEXINGTON REALTY TRUST			49,306.000	388,038.22	
LGI HOMES INC			2,200.000	155,254.00	
LGL GROUP INC/THE			450.000	2,515.50	
LHC GROUP INC			3,806.000	234,297.36	
LIBBEY INC			2,374.000	11,632.60	
LIBERTY BROADBAND CORP			14,024.000	1,201,716.56	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY INTERACTIVE CORP QVC G			24,184.000	608,711.28	
LIBERTY LATIN AMERICA LTD			324,850.000	6,201,386.50	
LIBERTY MEDIA CORP-LIBERTY SIR			130,444.000	5,328,637.40	
LIBERTY PROPERTY TRUST			260,110.000	10,334,170.30	
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	95,771.75	
LICT CORP			10.000	123,070.00	
LIFE STORAGE INC			4,740.000	395,884.80	
LIFEPOINT HEALTH INC			5,527.000	259,769.00	
LIFETIME BRANDS INC			2,045.000	25,358.00	
LIGAND PHARMACEUTICALS INC			6,053.000	999,713.48	
LIGHTPATH TECHNOLOGIES INC			618.000	1,359.60	
LIMELIGHT NETWORKS INC			5,980.000	24,577.80	
LINCOLN EDUCATIONAL SERVICES C			1,469.000	2,835.17	
LINCOLN NATIONAL CORP			28,729.000	2,098,940.74	
LINDSAY CORP			1,973.000	180,411.12	
LINE CORP			215,000.000	8,409,967.18	
LINNCO LLC ESCROW			13,796.000	0.00	
LINTEC CORP			312,600.000	8,891,537.47	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			3,641.000	23,666.50	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	3,259.18	
LITHIA MOTORS INC			3,222.000	323,875.44	
LITTELFUSE INC			3,374.000	702,399.32	
LIVANOVA PLC			6,150.000	544,275.00	
LIVE MICROSYSTEMS INC			117.000	409.50	
LIVEPERSON INC			9,155.000	149,684.25	
LKQ CORP			35,173.000	1,334,815.35	
LOCALIZA RENT A CAR SA			1,871,100.000	16,056,015.14	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LOCKHEED MARTIN CORP			22,982.000	7,766,307.26	
LOEWS CORP			146,047.000	7,262,917.31	
LOGIC DEVICES INC			306.000	0.31	
LOJAS RENNER SA			852,900.000	8,763,550.05	
LONDON STOCK EXCHANGE GROUP PL			340,350.000	19,699,297.36	
LONZA GROUP AG			80,150.000	18,848,976.61	
LOOKSMART GROUP INC			13.000	230.49	
LORAL SPACE & COMMUNICATIONS I			2,155.000	89,755.75	
LOUISIANA-PACIFIC CORP			19,757.000	568,408.89	
LOWE'S COS INC			65,226.000	5,723,581.50	
LOXO ONCOLOGY INC			2,021.000	233,162.77	
LRAD CORP			1,806.000	4,153.80	
LS STARRETT CO/THE			905.000	6,108.75	
LSB INDUSTRIES INC			2,661.000	16,311.93	
LSC COMMUNICATIONS INC			460.000	8,027.00	
LSI INDUSTRIES INC			2,590.000	21,004.90	
LTC PROPERTIES INC			3,427.000	130,226.00	
LTV CORP			50,656.000	75.98	
LUBY'S INC			4,719.000	13,118.82	
LUKOIL PJSC ADR			211,300.000	14,626,186.00	
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	151,198.32	
LUMENTUM HOLDINGS INC			8,206.000	523,542.80	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			5,973.000	125,851.11	
LUNA INNOVATIONS INC			1,342.000	4,334.66	
LUNDIN PETROLEUM AB			406,490.000	10,173,413.61	
LUXOFT HOLDING INC			4,143.000	169,655.85	
LYDALL INC			2,961.000	142,868.25	
LYONDELLBASELL INDUSTRIES NV			27,816.000	2,939,594.88	
M&T BANK CORP			20,770.000	3,829,157.20	
M/I HOMES INC			2,374.000	75,611.90	
MABVAX THERAPEUTICS HOLDINGS I			1.000	1.51	
MACATAWA BANK CORP			5,506.000	56,546.62	
MACERICH CO/THE			40,590.000	2,273,851.80	
MACK-CALI REALTY CORP			11,312.000	189,023.52	
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	85,490.00	
MACQUARIE INFRASTRUCTURE CORP			18,498.000	683,131.14	
MACROGENICS INC			6,296.000	158,407.36	
MACY'S INC			50,998.000	1,516,680.52	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MADRIGAL PHARMACEUTICALS INC			71.000	8,292.09
MAGELLAN HEALTH INC			4,382.000	469,312.20
MAGELLAN MIDSTREAM PARTNERS LP			137,779.000	8,039,404.65
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	11,471,604.43
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	23,174.40
MAGNITOGORSK IRON & STEEL WORK GDR			221,858.000	2,205,268.52
MAIDEN HOLDINGS LTD			13,276.000	86,294.00
MAIN STREET CAPITAL CORP			5,971.000	220,329.90
MAINSOURCE FINANCIAL GROUP INC			2,793.000	113,535.45
MAJESCO			223.000	1,128.38
MAKITA CORP			301,000.000	14,717,442.56
MALIBU BOATS INC			2,949.000	97,936.29
MANHATTAN ASSOCIATES INC			11,770.000	492,927.60
MANHATTAN BRIDGE CAPITAL INC			399.000	2,773.05
MANITOWOC CO INC/THE COM NEW			4,475.000	127,358.50
MANNATECH INC			266.000	4,176.20
MANNKIND CORP			6,103.000	13,914.84
MANTECH INTERNATIONAL CORP/VA			3,040.000	168,628.80
MAPFRE SA			2,768,300.000	9,195,807.73
MAPLETREE COMMERCIAL TRUST			1,052,196.000	1,259,778.63
MAPLETREE GREATER CHINA COMMER			662,128.000	580,681.15
MAPLETREE INDUSTRIAL TRUST			838,436.000	1,297,967.72
MAPLETREE LOGISTICS TRUST			3,242,922.000	3,041,862.32
MARATHON OIL CORP			97,598.000	1,574,255.74
MARATHON PETROLEUM CORP			71,841.000	5,252,295.51
MARCHEX INC			2,413.000	6,587.49
MARCUS & MILLICHAP INC			840.000	30,290.40
MARCUS CORP/THE			2,877.000	87,316.95
MARINA BIOTECH INC			4.000	5.40
MARINE PRODUCTS CORP			6,114.000	85,657.14
MARINEMAX INC			1,756.000	34,154.20
MARKEL CORP			1,490.000	1,743,672.50
MARLIN BUSINESS SERVICES CORP			1,413.000	40,058.55
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			52,716.000	7,168,321.68
MARRIOTT VACATIONS WORLDWIDE C			3,312.000	441,158.40
MARSH & MCLENNAN COS INC			47,496.000	3,922,694.64
MARTEN TRANSPORT LTD			5,091.000	116,074.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			9,843.000	2,040,453.90
MASCO CORP			36,727.000	1,485,239.88
MASIMO CORP			32,666.000	2,872,974.70
MASONITE INTERNATIONAL CORP			3,907.000	239,694.45
MASTEC INC			8,383.000	394,420.15
MASTECH DIGITAL INC			681.000	8,321.82
MASTERCARD INC			75,595.000	13,241,220.20
MATADOR RESOURCES CO			9,303.000	278,252.73
MATAHARI DEPARTMENT STORE TBK			11,500,000.000	9,146,562.38
MATEON THERAPEUTICS INC			10.000	2.59
MATERION CORP			4,637.000	236,718.85
MATRIX SERVICE CO			5,821.000	79,747.70
MATSON INC			5,804.000	166,226.56
MATTEL INC			53,071.000	697,883.65
MATTERSIGHT CORP			1,177.000	2,471.70
MATTHEWS INTERNATIONAL CORP			4,638.000	234,682.80
MAUI LAND & PINEAPPLE CO INC			319.000	3,716.35
MAXAR TECHNOLOGIES LTD			3,116.000	144,115.00
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			19,331.000	1,164,112.82
MAXIMUS INC			8,795.000	586,978.30
MAXLINEAR INC			8,825.000	200,768.75
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,502.000	14,836.86
MB FINANCIAL INC			9,476.000	383,588.48
MBIA INC			16,537.000	153,132.62
MBT FINANCIAL CORP			2,005.000	21,553.75
MCCLATCHY CO/THE			677.000	6,262.25
MCCORMICK & CO INC/MD			18,245.000	1,941,085.55
MCDERMOTT INTERNATIONAL INC			474,271.000	2,888,310.39
MCDONALD'S CORP			69,312.000	10,839,010.56
MCEWEN MINING INC			40,093.000	83,393.44
MCGRATH RENTCORP			3,501.000	187,968.69
MCKESSON CORP			15,492.000	2,182,358.04
MCRAE INDUSTRIES INC			1,002.000	34,458.78
MDC HOLDINGS INC			4,488.000	125,304.96
MECHANICAL TECHNOLOGY INC			734.000	528.48
MECKLERMEDIA CORP			970.000	0.10



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			69,237.000	727,680.87
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			645,623.000	8,393,099.00
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			71,739.000	2,363,082.66
MEDICINOVA INC			6,249.000	63,864.78
MEDIDATA SOLUTIONS INC			7,582.000	476,225.42
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,700.000	59,347.00
MEDTRONIC PLC			186,893.000	14,992,556.46
MEET GROUP INC/THE			76.000	158.84
MEI PHARMA INC			100.000	207.00
MELINTA THERAPEUTICS INC			1,242.000	9,190.80
MERCADOLIBRE INC			31,387.000	11,186,012.93
MERCANTILE BANK CORP			685.000	22,776.25
MERCK & CO INC			211,556.000	11,523,455.32
MERCURY GENERAL CORP			1,312.000	60,181.44
MERCURY SYSTEMS INC			6,432.000	310,794.24
MEREDITH CORP			41,071.000	2,209,619.80
MERIDIAN BANCORP INC			4,886.000	98,452.90
MERIDIAN BIOSCIENCE INC			5,957.000	84,589.40
MERIDIAN ENERGY LTD			279,515.000	575,688.26
MERIT MEDICAL SYSTEMS INC			6,413.000	290,829.55
MERITAGE HOMES CORP			4,480.000	202,720.00
MERITOR INC			9,815.000	201,796.40
MERRIMACK PHARMACEUTICALS INC			2,696.000	21,702.80
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	66,528.42
META FINANCIAL GROUP INC			3,622.000	395,522.40
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	183,105.30
METLIFE INC			96,464.000	4,426,732.96
METRO AG			325,500.000	5,760,549.76
METRO ONE TELECOMMUNICATIONS			4,577.000	45.77
METTLER-TOLEDO INTERNATIONAL I			3,837.000	2,206,390.11
MEXCO ENERGY CORP			114.000	348.84
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,149,581.310	35,507,117.92
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			6,391,818.830	124,135,513.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGE ENERGY INC			5,443.000	305,352.30
MGIC INVESTMENT CORP			44,257.000	575,341.00
MGM GROWTH PROPERTIES LLC			93,016.000	2,468,644.64
MGM RESORTS INTERNATIONAL			54,618.000	1,912,722.36
MGP INGREDIENTS INC			3,063.000	274,414.17
MICHAEL KORS HOLDINGS LTD			61,629.000	3,825,928.32
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			6.000	4.06
MICROCHIP TECHNOLOGY INC			24,331.000	2,222,880.16
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	5,996.94
MICRON TECHNOLOGY INC			158,781.000	8,278,841.34
MICROSOFT CORP			676,716.000	61,763,869.32
MICROSTRATEGY INC			1,433.000	184,842.67
MICROVISION INC			227.000	256.51
MICROWAVE FILTER CO INC			1,944.000	1,263.79
MID-AMERICA APARTMENT COMMUNIT			19,141.000	1,746,424.84
MIDDLESEX WATER CO			5,056.000	185,555.20
MIDLAND STATES BANCORP INC			5.000	157.80
MIDSOUTH BANCORP INC			419.000	5,300.35
MILLER INDUSTRIES INC/TN			3,852.000	96,300.00
MIMECAST LTD			5,369.000	190,223.67
MIMEDX GROUP INC			13,248.000	91,941.12
MINERALS TECHNOLOGIES INC			5,316.000	355,906.20
MINERVA NEUROSCIENCES INC			6,049.000	37,806.25
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			750.000	23,025.00
MISONIX INC			1,316.000	13,028.40
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	5,333.04
MITEK SYSTEMS INC			1,390.000	10,286.00
MITEL NETWORKS CORP			835,720.000	7,755,481.60
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	8,233,166.52
MKS INSTRUMENTS INC			6,782.000	784,338.30
MOBILE MINI INC			5,588.000	243,078.00
MODINE MANUFACTURING CO			1,999.000	42,278.85
MOELIS & CO			1,854.000	94,275.90
MOHAWK INDUSTRIES INC			9,506.000	2,207,483.32
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03

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MOLINA HEALTHCARE INC			6,003.000	487,323.54
MOLSON COORS BREWING CO			23,890.000	1,799,633.70
MOMENTA PHARMACEUTICALS INC			10,245.000	185,946.75
MONARCH CASINO & RESORT INC			2,034.000	86,017.86
MONARCH CEMENT CO/THE			90.000	6,732.00
MONARCH SERVICES INC			350.000	1.75
MONDELEZ INTERNATIONAL INC			125,331.000	5,230,062.63
MONEYGRAM INTERNATIONAL INC			218.000	1,879.16
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	88,961.60
MONOLITHIC POWER SYSTEMS INC			4,956.000	573,756.12
MONOTARO CO LTD			252,400.000	8,852,393.13
MONOTYPE IMAGING HOLDINGS INC			6,237.000	140,020.65
MONRO INC			3,811.000	204,269.60
MONSANTO CO			41,880.000	4,886,977.20
MONSTER BEVERAGE CORP			37,373.000	2,138,109.33
MOODY'S CORP			16,557.000	2,670,644.10
MOOG INC			5,925.000	488,279.25
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	38.48
MORGAN STANLEY			113,814.000	6,141,403.44
MOSAIC CO/THE			227,701.000	5,528,580.28
MOSSIMO INC			12,487.000	13,860.57
MOSYS INC			517.000	615.23
MOTOROLA SOLUTIONS INC			35,104.000	3,696,451.20
MOVADO GROUP INC			3,869.000	148,569.60
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			210,264.000	6,947,122.56
MRC GLOBAL INC			12,887.000	211,862.28
MSA SAFETY INC			5,265.000	438,258.60
MSCI INC			5,304.000	792,788.88
MSG NETWORKS INC			6,815.000	154,019.00
MTGE INVESTMENT CORP			4,243.000	75,949.70
MTS SYSTEMS CORP			3,133.000	161,819.45
MTU AERO ENGINES AG			50,000.000	8,412,174.00
MUELLER INDUSTRIES INC			10,481.000	274,182.96
MUELLER WATER PRODUCTS INC			21,299.000	231,520.13
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	8,454,161.08
MULTI-COLOR CORP			1,908.000	126,023.40
MURPHY USA INC			2,715.000	197,652.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUTUALFIRST FINANCIAL INC			1,893.000	68,621.25
MYERS INDUSTRIES INC			4,290.000	90,733.50
MYLAN NV			50,272.000	2,069,698.24
MYOKARDIA INC			2,865.000	139,812.00
MYR GROUP INC			3,190.000	98,315.80
MYREXIS INC			3,666.000	146.64
MYRIAD GENETICS INC			9,934.000	293,549.70
N-VIRO INTERNATIONAL CORP			846.000	2.96
NABORS INDUSTRIES LTD			27,400.000	191,526.00
NACCO INDUSTRIES INC			1,186.000	38,960.10
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	92,562.90
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,072.28
NANOSTRING TECHNOLOGIES INC			3,990.000	29,964.90
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	37,475.10
NASB FINANCIAL INC			2,121.000	93,324.00
NASDAQ INC			24,148.000	2,082,040.56
NATIONAL BANK HOLDINGS CORP			6,009.000	199,799.25
NATIONAL BANK OF CANADA			208,390.000	9,801,644.06
NATIONAL BEVERAGE CORP			9,556.000	850,675.12
NATIONAL CINEMEDIA INC			6,823.000	35,411.37
NATIONAL COMMERCE CORP			1,543.000	67,197.65
NATIONAL FUEL GAS CO			12,690.000	652,900.50
NATIONAL GENERAL HOLDINGS CORP			5,623.000	136,695.13
NATIONAL GRID PLC ADR			3,074.000	173,465.82
NATIONAL HEALTH INVESTORS INC			4,805.000	323,328.45
NATIONAL HEALTHCARE CORP			2,061.000	122,897.43
NATIONAL OILWELL VARCO INC			48,848.000	1,798,094.88
NATIONAL PRESTO INDUSTRIES INC			1,120.000	105,000.00
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	165,579.75
NATIONAL STORAGE REIT			422,403.000	508,686.63
NATIONAL WESTERN LIFE GROUP IN			359.000	109,451.92
NATURAL ALTERNATIVES INTERNATI			2,409.000	26,499.00
NATURAL GAS SERVICES GROUP INC			4,295.000	102,435.75
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	28,806.75
NATUS MEDICAL INC			7,929.000	266,810.85
NAUTILUS INC			3,695.000	49,697.75
NAVIDEA BIOPHARMACEUTICALS INC			525.000	189.00

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NAVIENT CORP			19,747.000	259,080.64	
NAVIGANT CONSULTING INC			5,380.000	103,511.20	
NAVIGATORS GROUP INC/THE			2,630.000	151,619.50	
NAVISTAR INTERNATIONAL CORP			5,778.000	202,056.66	
NBT BANCORP INC			6,116.000	216,995.68	
NCI BUILDING SYSTEMS INC			692.000	12,248.40	
NEENAH INC			3,467.000	271,812.80	
NEKTAR THERAPEUTICS			30,996.000	3,293,634.96	
NELNET INC			5,346.000	280,183.86	
NEOGEN CORP			6,418.000	429,941.82	
NEOGENOMICS INC			5,425.000	44,268.00	
NEOMAGIC CORP			1,790.000	20.76	
NEOPHOTONICS CORP			3,962.000	27,139.70	
NEOSE TECHNOLOGIES INC			9,800.000	107.80	
NESCO INC COM			5,500.000	0.00	
NET 1 UEPS TECHNOLOGIES INC			4,656.000	44,045.76	
NETAPP INC			76,694.000	4,731,252.86	
NETBANK INC COM			43,611.000	0.00	
NETFLIX INC			35,124.000	10,373,873.40	
NETGEAR INC			4,322.000	247,218.40	
NETLINK NBN TRUST			2,735,073.000	1,699,904.29	
NETLIST INC			1,400.000	323.40	
NETMARBLE CORP			108,000.000	14,894,450.42	
NETSCOUT SYSTEMS INC			11,037.000	290,824.95	
NETSOL TECHNOLOGIES INC			5,222.000	24,021.20	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,922.00	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	9.36	
NEURODERM LTD			3,152.000	122,928.00	
NEUROMETRIX INC			1.000	1.41	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			12,403.000	497,360.30	
NEW MEDIA INVESTMENT GROUP INC			1,499.000	25,692.86	
NEW MOUNTAIN FINANCE CORP			3,625.000	47,668.75	
NEW RELIC INC			3,956.000	293,218.72	
NEW SENIOR INVESTMENT GROUP IN			4,769.000	39,010.42	
NEW YORK & CO INC			3,758.000	12,702.04	
NEW YORK REIT INC			1,767.000	38,008.17	
NEW YORK TIMES CO/THE			17,073.000	411,459.30	
NEWELL BRANDS INC			54,388.000	1,385,806.24	

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEWFIELD EXPLORATION CO			14,995.000	366,177.90	
NEWLINK GENETICS CORP			6,041.000	43,797.25	
NEWMONT MINING CORP			144,624.000	5,650,459.68	
NEWPARK RESOURCES INC			12,836.000	103,971.60	
NEWS CORP			37,899.000	601,547.10	
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00	
NEWTEK BUSINESS SERVICES CORP			881.000	15,919.67	
NEXON CO LTD			560,800.000	9,433,673.81	
NEXPRISE INC			1,644.000	0.02	
NEXSTAR MEDIA GROUP INC			5,470.000	363,755.00	
NEXTENERGY SOLAR FUND LTD			195,372.000	304,215.30	
NEXTERA ENERGY INC			52,076.000	8,505,573.08	
NEXTERA ENTERPRISES INC			29,140.000	0.03	
NEXUS REIT TR UNIT			325,798.000	505,407.02	
NIC INC			8,730.000	116,109.00	
NICOLET BANKSHARES INC			1,120.000	61,678.40	
NIELSEN HOLDINGS PLC			192,662.000	6,124,724.98	
NIKE INC			104,558.000	6,946,833.52	
NINTENDO CO LTD			37,800.000	16,584,372.52	
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	11,486,397.86	
NISOURCE INC			72,653.000	1,737,133.23	
NITCHES INC			1,080.000	21.60	
NL INDUSTRIES INC			5,887.000	46,212.95	
NMT MEDICAL INC			2,641.000	0.00	
NN INC			2,118.000	50,832.00	
NOBILITY HOMES INC			1,411.000	28,220.00	
NOBLE CORP PLC			30,883.000	114,575.93	
NOBLE ENERGY INC			57,365.000	1,738,159.50	
NOBLE INTL LTD			5,650.000	84.75	
NOBLE MIDSTREAM PARTNERS LP			15,705.000	732,324.15	
NOMAD FOODS LTD			338,220.000	5,323,582.80	
NORD RESOURCES CORP			1,694.000	0.17	
NORDIC AMERICAN OFFSHORE LTD			538.000	591.80	
NORDIC AMERICAN TANKERS LTD			11,998.000	23,276.12	
NORDSTROM INC			8,777.000	424,894.57	
NORFOLK SOUTHERN CORP			28,064.000	3,810,529.92	
NORTECH SYSTEMS INC			821.000	2,463.00	
NORTHEAST INDIANA BANCORP INC			975.000	33,637.50	
NORTHERN OIL AND GAS INC			6,818.000	13,499.64	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHERN STATES FINANCIAL CORP			144.000	109.44
NORTHERN TECHNOLOGIES INTERNAT			169.000	3,802.50
NORTHERN TRUST CORP			31,577.000	3,256,536.01
NORTHFIELD BANCORP INC			8,987.000	140,287.07
NORTHRIM BANCORP INC			997.000	34,446.35
NORTHROP GRUMMAN CORP			17,676.000	6,171,045.12
NORTHWEST BANCSHARES INC			11,394.000	188,684.64
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,735.75
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			133,251.000	1,164,815.80
NORTHWEST NATURAL GAS CO			3,784.000	218,147.60
NORTHWEST PIPE CO			4,255.000	73,611.50
NORTHWESTERN CORP			6,961.000	374,501.80
NORWEGIAN CRUISE LINE HOLDINGS			25,685.000	1,360,534.45
NOVANTA INC			2,638.000	137,571.70
NOVATION COS INC			1,726.000	48.33
NOVAVAX INC			33,171.000	69,659.10
NOVELION THERAPEUTICS INC			793.000	2,775.50
NOW INC			9,960.000	101,791.20
NRG ENERGY INC			22,656.000	691,687.68
NRG YIELD INC			8,097.000	136,335.80
NSI NV			3,157.000	132,592.03
NTN BUZZTIME INC			146.000	993.33
NU SKIN ENTERPRISES INC			4,500.000	331,695.00
NUCOR CORP			28,126.000	1,718,217.34
NUTRISYSTEM INC			4,131.000	111,330.45
NUTROGANICS INC			831.000	2.58
NUVASIVE INC			6,885.000	359,465.85
NUVECTRA CORP			1,141.000	14,855.82
NVE CORP			1,660.000	137,962.60
NVIDIA CORP			47,525.000	11,006,314.75
NXSTAGE MEDICAL INC			9,869.000	245,343.34
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,491.000	1,853,123.58
OAKTREE CAPITAL GROUP LLC			155,035.000	6,139,386.00
OAKTREE SPECIALTY LENDING CORP			885,935.000	3,729,786.35
OCCIDENTAL PETROLEUM CORP			89,963.000	5,843,996.48
OCEANEERING INTERNATIONAL INC			10,918.000	202,419.72
OCEANFIRST FINANCIAL CORP			3,588.000	95,979.00
OCLARO INC			21,956.000	209,899.36

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OCULAR THERAPEUTIX INC			3,438.000	22,381.38
OCWEN FINANCIAL CORP			8,635.000	35,576.20
ODYSSEY MARINE EXPLORATION INC			55.000	454.85
OESTERREICHISCHE POST AG			26,593.000	1,320,644.10
OFFICE DEPOT INC			68,445.000	147,156.75
OFG BANCORP			3,170.000	33,126.50
OHIO VALLEY BANC CORP			1,336.000	55,577.60
OIL STATES INTERNATIONAL INC			5,246.000	137,445.20
OIL-DRI CORP OF AMERICA			1,776.000	71,377.44
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			19,096.000	322,722.40
OLD REPUBLIC INTERNATIONAL COR			201,255.000	4,316,919.75
OLD SECOND BANCORP INC			420.000	5,838.00
OLLIE'S BARGAIN OUTLET HOLDING			1,542.000	92,982.60
OLYMPIC STEEL INC			1,684.000	34,538.84
OMEGA FLEX INC			1,986.000	129,288.60
OMEROS CORP			5,963.000	66,606.71
OMNICELL INC			4,454.000	193,303.60
OMNICOM GROUP INC			31,567.000	2,293,973.89
OMNOVA SOLUTIONS INC			11,233.000	117,946.50
ON ASSIGNMENT INC			6,610.000	541,226.80
ONCOCYTE CORP			128.000	268.80
ONCOMED PHARMACEUTICALS INC			2,956.000	9,400.08
ONE GAS INC			7,748.000	511,522.96
ONE LIBERTY PROPERTIES INC			4,137.000	91,427.70
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEMAIN HOLDINGS INC			6,600.000	197,604.00
ONEOK INC			151,579.000	8,627,876.68
OPIANT PHARMACEUTICALS INC			300.000	5,754.00
OPPENHEIMER HOLDINGS INC			1,018.000	26,213.50
OPTICAL CABLE CORP			1,148.000	3,329.20
OPUS BANK			1,968.000	55,104.00
ORACLE CORP			236,637.000	10,826,142.75
ORASURE TECHNOLOGIES INC			12,553.000	212,020.17
ORBCOMM INC			5,053.000	47,346.61
ORBIT INTERNATIONAL CORP			588.000	3,657.36
ORBIT/FR INC			4,350.000	17,095.50
ORBOTECH LTD			20,715.000	1,288,058.70
ORCHID ISLAND CAPITAL INC			3,097.000	22,824.89



## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OREXIGEN THERAPEUTICS INC			300.000	60.30
ORGANOVO HOLDINGS INC			8,900.000	9,078.00
ORION ENGINEERED CARBONS SA			5,293.000	143,440.30
ORION GROUP HOLDINGS INC			4,979.000	32,811.61
ORITANI FINANCIAL CORP			5,438.000	83,473.30
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	315,051.44
ORTHOFIX INTERNATIONAL NV			4,374.000	257,103.72
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,779.000	246,655.33
OSIRIS THERAPEUTICS INC			5,682.000	50,001.60
OTONOMY INC			5,499.000	23,095.80
OTTER TAIL CORP			4,546.000	197,069.10
OVASCIENCE INC			1,834.000	1,487.56
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,269.48
OVERSTOCK.COM INC			6,363.000	230,658.75
OWENS & MINOR INC			8,483.000	131,910.65
OXFORD IMMUNOTEC GLOBAL PLC			5,592.000	69,620.40
OXFORD INDUSTRIES INC			1,959.000	146,063.04
P&F INDUSTRIES INC			1,772.000	13,998.80
P10 HOLDINGS INC			1,680.000	2,604.00
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			30,131.000	1,993,768.27
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	20,940.75
PACIFIC ETHANOL INC			7,685.000	23,055.00
PACIFIC MERCANTILE BANCORP			995.000	9,502.25
PACIFIC PREMIER BANCORP INC			4,855.000	195,171.00
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			4,811.000	149,862.65
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			10,870.000	1,225,049.00
PAIN THERAPEUTICS INC			682.000	4,835.38
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			4,746.000	861,493.92
PAM TRANSPORTATION SERVICES IN			1,361.000	49,472.35
PANHANDLE OIL AND GAS INC			5,979.000	115,394.70
PAPA JOHN'S INTERNATIONAL INC			7,536.000	431,812.80
PAR PACIFIC HOLDINGS INC			6,490.000	111,303.50
PAR TECHNOLOGY CORP			2,781.000	39,184.29

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARAGON TECHNOLOGIES INC			1,680.000	1,596.17
PARATEK PHARMACEUTICALS INC			4,890.000	63,570.00
PARK CITY GROUP INC			3,249.000	28,103.85
PARK ELECTROCHEMICAL CORP			4,914.000	82,751.76
PARK HOTELS & RESORTS INC			53,412.000	1,443,192.24
PARK NATIONAL CORP			1,379.000	143,085.04
PARK-OHIO HOLDINGS CORP			2,817.000	109,440.45
PARKER DRILLING CO			9,974.000	6,333.49
PARKER-HANNIFIN CORP			12,792.000	2,187,815.76
PARKERVISION INC			219.000	175.20
PARKWAY LIFE REAL ESTATE INVES			564,628.000	1,205,642.03
PARTNERS GROUP HOLDING AG			13,800.000	10,231,829.57
PATRICK INDUSTRIES INC			6,726.000	416,003.10
PATRIOT TRANSPORTATION HOLDING			953.000	17,687.68
PATTERN ENERGY GROUP INC			24,366.000	421,288.14
PATTERSON-UTI ENERGY INC			11,394.000	199,508.94
PAUL MUELLER CO			119.000	3,998.40
PAYCHEX INC			32,740.000	2,016,456.60
PAYCOM SOFTWARE INC			5,655.000	607,290.45
PAYLOCITY HOLDING CORP			2,462.000	126,128.26
PAYPAL HOLDINGS INC			90,129.000	6,838,087.23
PBF ENERGY INC			10,326.000	350,051.40
PC CONNECTION INC			3,756.000	93,900.00
PC-TEL INC			2,338.000	16,786.84
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	31,000.50
PDC ENERGY INC			4,543.000	222,743.29
PDF SOLUTIONS INC			6,088.000	70,986.08
PDL BIOPHARMA INC			18,491.000	54,363.54
PEABODY ENERGY CORP			9,600.000	350,400.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	108,116.82
PEBBLEBROOK HOTEL TRUST			6,732.000	231,244.20
PEGASUS COS INC/THE			36.000	7,236.00
PEGASYSTEMS INC			10,068.000	610,624.20
PEGATRON CORP			3,010,000.000	7,494,803.92
PEMBINA PIPELINE CORP			2,346.000	73,150.44
PENDRELL CORP			19.000	12,255.00
PENN NATIONAL GAMING INC			7,652.000	200,941.52
PENN OCTANE CORP			5,906.000	0.00

### Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNON GROUP PLC			57,341.000	517,537.81
PENNSYLVANIA REAL ESTATE INVES			10,616.000	102,444.40
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	136,144.53
PENSKE AUTOMOTIVE GROUP INC			7,739.000	343,069.87
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			22,017.000	1,500,018.21
PENUMBRA INC			3,288.000	380,257.20
PEOPLE'S UNITED FINANCIAL INC			26,061.000	486,298.26
PEOPLES BANCORP INC/OH			964.000	34,173.80
PEOPLES FINANCIAL CORP/MS			675.000	9,348.75
PEOPLES FINANCIAL SERVICES COR			481.000	21,645.00
PEPSICO INC			114,912.000	12,542,644.80
PERCEPTRON INC			2,272.000	19,425.60
PERFICIENT INC			7,417.000	169,997.64
PERFORMANCE FOOD GROUP CO			6,100.000	182,085.00
PERKINELMER INC			29,577.000	2,239,570.44
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	5,067.15
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	22,127.25
PERNIX THERAPEUTICS HOLDINGS I			671.000	1,603.69
PERRIGO CO PLC			88,292.000	7,358,255.28
PERRY ELLIS INTERNATIONAL INC			1,073.000	27,683.40
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			4,719.000	197,018.25
PETROCORP INC ESCROW SHARES COM			10,574.000	13,217.50
PETROQUEST ENERGY INC			1,316.000	764.21
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			478,268.000	16,973,731.32
PFSWEB INC			1,382.000	12,078.68
PG&E CORP			55,914.000	2,456,302.02
PH GLATFELTER CO			4,360.000	89,510.80
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,554.24
PHARMOS CORP			2,143.000	21.43
PHH CORP			8,978.000	93,909.88
PHI INC			2,508.000	25,681.92
PHIBRO ANIMAL HEALTH CORP			2,864.000	113,700.80
PHILIP MORRIS INTERNATIONAL IN			149,385.000	14,848,869.00
PHILLIPS 66			36,336.000	3,485,349.12

### Asset Detail

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As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILLIPS 66 PARTNERS LP			90,990.000	4,347,502.20
PHOENIX FOOTWEAR GROUP INC			1,137.000	159.18
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	45,465.75
PHYSICIANS REALTY TRUST			75,141.000	1,169,945.37
PICO HOLDINGS INC			1,529.000	17,507.05
PIEDMONT OFFICE REALTY TRUST I			283,805.000	4,992,129.95
PIER 1 IMPORTS INC			12,247.000	39,435.34
PINNACLE ENTERTAINMENT INC			9,460.000	285,219.00
PINNACLE FOODS INC			57,590.000	3,115,619.00
PINNACLE WEST CAPITAL CORP			27,000.000	2,154,600.00
PIONEER ENERGY SERVICES CORP			6,369.000	17,196.30
PIONEER NATURAL RESOURCES CO			15,935.000	2,737,314.30
PIPER JAFFRAY COS			2,677.000	222,324.85
PITNEY BOWES INC			17,500.000	190,575.00
PIXELWORKS INC			1,454.000	5,626.98
PJT PARTNERS INC			1,589.000	79,608.90
PLA ADMINISTRADORA INDUSTRIAL			788,860.000	1,306,879.58
PLAINS ALL AMERICAN PIPELINE L			274,749.000	6,052,720.47
PLAINS GP HOLDINGS LP			8,212.000	178,611.00
PLANTRONICS INC			5,569.000	336,200.53
PLATFORM SPECIALTY PRODUCTS CO			17,827.000	171,674.01
PLAYA HOTELS & RESORTS NV			311.000	3,178.42
PLEXUS CORP			4,926.000	294,229.98
PLUG POWER INC			591.000	1,116.99
PNC FINANCIAL SERVICES GROUP I			54,062.000	8,176,336.88
PNM RESOURCES INC			11,536.000	441,252.00
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	227.04
POLA ORBIS HOLDINGS INC			276,900.000	11,443,117.18
POLARIS INDUSTRIES INC			3,797.000	434,832.44
POLARITYTE INC			193.000	3,499.09
POLYONE CORP			5,157.000	219,275.64
PONIARD PHARMACEUTICALS INC			80.000	3.45
POPULAR INC			11,722.000	487,869.64
PORTER BANCORP INC			203.000	2,781.10
PORTLAND GENERAL ELECTRIC CO			13,053.000	528,777.03
PORTOLA PHARMACEUTICALS INC			4,240.000	138,478.40
POST HOLDINGS INC			49,715.000	3,766,408.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
POTLATCHDELTIC CORP			7,193.000	374,395.65	
POWELL INDUSTRIES INC			1,390.000	37,307.60	
POWER ASSETS HOLDINGS LTD			153,155.000	1,365,033.47	
POWER INTEGRATIONS INC			3,252.000	222,274.20	
POWERTECH TECHNOLOGY INC			2,215,000.000	6,905,494.32	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			21,178.000	2,363,464.80	
PPL CORP			76,621.000	2,167,608.09	
PRA GROUP INC			7,781.000	295,678.00	
PRA HEALTH SCIENCES INC			5,831.000	483,739.76	
PRAXAIR INC			33,721.000	4,865,940.30	
PRECIPIO INC			20.000	10.74	
PRECISION AUTO CARE ESCROW			1,153.000	0.00	
PRECISION DRILLING CORP			2,076,220.000	5,751,129.40	
PREFERRED APARTMENT COMMUNITIE			6,648.000	94,335.12	
PREFERRED BANK/LOS ANGELES CA			527.000	33,833.40	
PREFORMED LINE PRODUCTS CO			939.000	61,119.51	
PREMIER FINANCIAL BANCORP INC			383.000	7,127.63	
PREMIER INC			292,272.000	9,151,036.32	
PREMIER LASER SYS INC CL A COM			15,000.000	1.50	
PRESTIGE BRANDS HOLDINGS INC			7,630.000	257,283.60	
PRGX GLOBAL INC			721.000	6,813.45	
PRICESMART INC			2,283.000	190,744.65	
PRIMECARE SYSTEMS INC			1,444.000	0.14	
PRIMEENERGY CORP			3,280.000	164,164.00	
PRIMERICA INC			6,356.000	613,989.60	
PRIMO WATER CORP			307.000	3,594.97	
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	0.00	
PRIMORIS SERVICES CORP			5,151.000	128,671.98	
PRIMUS GUARANTY LTD			5,606.000	924.99	
PRINCETON NATIONAL BANCORP INC			3,531.000	7.42	
PRINCIPAL FINANCIAL GROUP INC			32,074.000	1,953,627.34	
PRISM TECHNOLOGIES GROUP INC			294.000	29.40	
PROCTER & GAMBLE CO/THE			195,684.000	15,513,827.52	
PROGENICS PHARMACEUTICALS INC			10,463.000	78,053.98	
PROGRESS SOFTWARE CORP			7,796.000	299,756.20	
PROGRESSIVE CORP/THE			70,674.000	4,306,166.82	
PROLIANCE INTERNATIONAL INC			4,794.000	0.05	
PROLOGIS INC			54,746.000	3,448,450.54	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROOFPOINT INC			5,917.000	672,467.05	
PROPERTYLINK GROUP			456,742.000	352,095.67	
PROS HOLDINGS INC			2,481.000	81,897.81	
PROSOFT LEARNING CORP COM			3,150.000	0.32	
PROSPECT CAPITAL CORP			44,600.000	292,130.00	
PROSPERITY BANCSHARES INC			7,853.000	570,363.39	
PROTAGENIC THERAPEUTICS INC			2.000	4.00	
PROTALIX BIOTHERAPEUTICS INC			16,864.000	9,104.88	
PROTEON THERAPEUTICS INC			1,231.000	3,077.50	
PROTHENA CORP PLC			397.000	14,573.87	
PROTO LABS INC			3,052.000	358,762.60	
PROVIDENCE SERVICE CORP/THE			3,232.000	223,460.48	
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	18,596.52	
PROVIDENT FINANCIAL SERVICES I			7,800.000	199,602.00	
PRUDENTIAL FINANCIAL INC			33,936.000	3,514,072.80	
PRUDENTIAL PLC			925,809.000	23,097,821.73	
PS BUSINESS PARKS INC			2,287.000	258,522.48	
PSYCHEMEDICS CORP			3,198.000	66,134.64	
PTC THERAPEUTICS INC			5,703.000	154,323.18	
PUBLIC SERVICE ENTERPRISE GROU			205,486.000	10,323,616.64	
PUBLIC STORAGE			13,382.000	2,681,618.98	
PULTEGROUP INC			19,787.000	583,518.63	
PURCHASEPRO COM INC COM NEW			44.000	0.44	
PURE BIOSCIENCE INC			247.000	172.41	
PVH CORP			42,487.000	6,433,806.41	
PYXIS TANKERS INC			199.000	197.01	
PZENA INVESTMENT MANAGEMENT IN			5,811.000	64,676.43	
Q2 HOLDINGS INC			1,690.000	76,979.50	
QAD INC			2,223.000	87,779.85	
QC HOLDINGS INC			1,838.000	992.52	
QCR HOLDINGS INC			1,331.000	59,695.35	
QEP CO INC			485.000	13,580.00	
QIAGEN NV			89,265.000	2,884,152.15	
QORVO INC			21,516.000	1,515,802.20	
QTS REALTY TRUST INC			2,936.000	106,341.92	
QUAD SYSTEMS CORP			8,400.000	0.00	
QUAD/GRAPHICS INC			1,938.000	49,128.30	
QUAKER CHEMICAL CORP			3,344.000	495,346.72	
QUAKER FABRIC CORP NEW			8,200.000	8.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUALCOMM INC			131,786.000	7,302,262.26
QUALITY SYSTEMS INC			8,956.000	122,249.40
QUALSTAR CORP			333.000	3,762.90
QUALYS INC			3,302.000	240,220.50
QUANEX BUILDING PRODUCTS CORP			4,689.000	81,588.60
QUANTA SERVICES INC			11,544.000	396,536.40
QUANTUM CORP			1,740.000	6,333.60
QUEST DIAGNOSTICS INC			20,977.000	2,103,993.10
QUICKLOGIC CORP			2,652.000	4,031.04
QUIDEL CORP			5,147.000	266,666.07
QUMU CORP			2,187.000	3,849.12
QUOTIENT TECHNOLOGY INC			8,550.000	112,005.00
R1 RCM INC			6,128.000	43,570.08
RA PHARMACEUTICALS INC			1,100.000	5,841.00
RADIAN GROUP INC			26,256.000	499,914.24
RADIOIO INC			9.000	0.02
RADISYS CORP			2,680.000	1,717.88
RADNET INC			8,660.000	124,704.00
RAFAEL HOLDINGS INC			2,380.000	11,543.00
RAINMAKER SYSTEMS INC			1,456.000	0.87
RAIT FINANCIAL TRUST			13,555.000	2,189.13
RALPH LAUREN CORP			32,720.000	3,658,096.00
RAMBUS INC			16,240.000	218,103.20
RAMCO-GERSHENSON PROPERTIES TR			7,899.000	97,631.64
RAND WORLDWIDE INC			395.000	1,224.50
RANGE RESOURCES CORP			16,981.000	246,903.74
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			6,889.000	241,459.45
RAYMOND JAMES FINANCIAL INC			22,736.000	2,032,825.76
RAYTHEON CO			30,277.000	6,534,382.14
RBC BEARINGS INC			3,147.000	390,857.40
RCM TECHNOLOGIES INC			2,901.000	16,738.77
RE/MAX HOLDINGS INC			2,500.000	151,125.00
READING INTERNATIONAL INC			4,227.000	70,379.55
REALNETWORKS INC			4,142.000	12,674.52
REALPAGE INC			7,255.000	373,632.50
REALTY INCOME CORP			50,252.000	2,599,535.96
REATA PHARMACEUTICALS INC			1,502.000	30,806.02
RECRUIT HOLDINGS CO LTD			511,900.000	12,630,236.14

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RED HAT INC			38,473.000	5,752,098.23	
RED LION HOTELS CORP			1,902.000	18,544.50	
RED ROBIN GOURMET BURGERS INC			3,259.000	189,022.00	
REDWOOD TRUST INC			9,018.000	139,508.46	
REGENCY CENTERS CORP			19,724.000	1,163,321.52	
REGENERON PHARMACEUTICALS INC			5,798.000	1,996,599.28	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			2,269.000	67,729.65	
REGIONS FINANCIAL CORP			218,196.000	4,054,081.68	
REGIS CORP			8,670.000	131,177.10	
REIS INC			4,117.000	88,309.65	
RELIV INTERNATIONAL INC			185.000	880.60	
RELM WIRELESS CORP			1,135.000	4,483.25	
REN - REDES ENERGETICAS NACION			225,061.000	694,192.51	
RENASANT CORP			5,178.000	220,375.68	
RENEWABLE ENERGY GROUP INC			2,870.000	36,736.00	
RENT-A-CENTER INC/TX			6,309.000	54,446.67	
RENTOKIL INITIAL PLC			1,859,723.000	7,088,162.38	
REPLIGEN CORP			6,860.000	248,194.80	
REPUBLIC BANCORP INC/KY			2,970.000	113,751.00	
REPUBLIC SERVICES INC			45,469.000	3,011,411.87	
RESEARCH FRONTIERS INC			2,348.000	2,289.31	
RESMED INC			27,975.000	2,754,698.25	
RESOLUTE ENERGY CORP			3,184.000	110,325.60	
RESOLUTE FOREST PRODUCTS INC			8,379.000	69,545.70	
RESONA HOLDINGS INC			1,395,700.000	7,413,549.02	
RESOURCE CAPITAL CORP			3,084.000	29,328.84	
RESOURCES CONNECTION INC			5,588.000	90,525.60	
RESPIRERX PHARMACEUTICALS INC			34.000	44.54	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	36,225.47	
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	175,162.71	
RETROPHIN INC			2,130.000	47,626.80	
REUNION INDUSTRIES INC			1,969.000	19.69	
REVANCE THERAPEUTICS INC			3,557.000	109,555.60	
REVLON INC			1,252.000	25,791.20	
REX AMERICAN RESOURCES CORP			3,092.000	225,097.60	
REX ENERGY CORP			543.000	495.10	
REXAHN PHARMACEUTICALS INC			470.000	709.70	
REXFORD INDUSTRIAL REALTY INC			5,363.000	154,400.77	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REXNORD CORP			14,550.000	431,844.00
RF INDUSTRIES LTD			1,330.000	6,118.00
RH			4,344.000	413,896.32
RIBBON COMMUNICATIONS INC			4,900.000	24,990.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	11,050.50
RIGEL PHARMACEUTICALS INC			6,760.000	23,930.40
RIGNET INC			3,913.000	53,216.80
RING ENERGY INC			5,783.000	82,986.05
RINGCENTRAL INC			7,045.000	447,357.50
RIOT BLOCKCHAIN INC			6.000	39.72
RIVERVIEW BANCORP INC			3,542.000	33,082.28
RLI CORP			6,589.000	417,676.71
RLJ ENTERTAINMENT INC			18.000	80.28
RLJ LODGING TRUST			21,624.000	420,370.56
RMR GROUP INC/THE			144.000	10,072.80
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,330.000	540,113.70
ROCHE HOLDING AG			53,800.000	12,309,502.93
ROCK CREEK PHARMACEUTICALS INC			413.000	0.33
ROCKFORD CORP/ARIZONA			4,168.000	40,763.04
ROCKWELL AUTOMATION INC			12,828.000	2,234,637.60
ROCKWELL COLLINS INC			20,530.000	2,768,470.50
ROCKWELL MEDICAL INC			10,533.000	54,876.93
ROCKY BRANDS INC			447.000	9,588.15
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	41,335.08
ROGERS CORP			4,047.000	483,778.38
ROPER TECHNOLOGIES INC			12,437.000	3,490,941.53
ROSETTA STONE INC			8,844.000	116,298.60
ROSS STORES INC			32,193.000	2,510,410.14
ROWAN COS PLC			12,687.000	146,407.98
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			52,752.000	6,211,020.48
ROYALE ENERGY INC			2,193.000	986.85
RR DONNELLEY & SONS CO			1,294.000	11,296.62
RSP PERMIAN INC			70,810.000	3,319,572.80
RTI SURGICAL INC			7,703.000	35,433.80
RUBICON TECHNOLOGY INC			381.000	2,647.95
RUDOLPH TECHNOLOGIES INC			7,561.000	209,439.70
RURAL ELECTRIFICATION CORP LTD			3,414,700.000	6,528,702.56

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RUSH ENTERPRISES INC			10,982.000	464,145.93
RUTH'S HOSPITALITY GROUP INC			6,023.000	147,262.35
RYANAIR HOLDINGS PLC ADR			92,180.000	11,324,313.00
RYMAN HOSPITALITY PROPERTIES I			14,488.000	1,122,095.60
S&P GLOBAL INC			38,481.000	7,352,179.86
S&T BANCORP INC			5,576.000	222,705.44
SAAB AB			154,999.000	6,994,092.07
SABRA HEALTH CARE REIT INC			114,677.000	2,024,049.05
SABRE CORP			289,508.000	6,209,946.60
SAETA YIELD SA			71,913.000	1,077,226.03
SAFEGUARD SCIENTIFICS INC			1,764.000	21,609.00
SAFETY INSURANCE GROUP INC			1,505.000	115,659.25
SAFEWAY PDC LLC CVR			25,314.000	1,235.33
SAGA COMMUNICATIONS INC			746.000	27,788.50
SAGE GROUP PLC/THE			1,300,000.000	11,656,706.88
SAIA INC			2,930.000	220,189.50
SALEM MEDIA GROUP INC			2,272.000	8,179.20
SALESFORCE.COM INC			85,180.000	9,906,434.00
SALLY BEAUTY HOLDINGS INC			18,000.000	296,100.00
SAMPO OYJ			389,302.000	21,669,721.50
SAMSUNG ELECTRONICS CO LTD			7,600.000	17,483,060.12
SANCHEZ ENERGY CORP			6,989.000	21,875.57
SANDERSON FARMS INC			4,009.000	477,151.18
SANDY SPRING BANCORP INC			3,519.000	136,396.44
SANGAMO THERAPEUTICS INC			10,331.000	196,289.00
SANMINA CORP			9,489.000	248,137.35
SANOFI			121,200.000	9,737,947.38
SANTEN PHARMACEUTICAL CO LTD			565,000.000	9,350,258.68
SAP SE			88,000.000	9,196,031.19
SAPPI LTD			1,250,000.000	8,038,822.63
SARATOGA INVESTMENT CORP			2,396.000	49,860.76
SAREPTA THERAPEUTICS INC			3,242.000	240,199.78
SAS AB			1,890,800.000	4,470,296.62
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	100,054.11
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			17,799.000	3,042,205.08
SCAN OPTICS			8,600.000	0.00
SCANA CORP			29,565.000	1,110,165.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCANSOURCE INC			2,931.000	104,197.05
SCENTRE GROUP			28,701.000	84,317.84
SCHEID VINEYARDS INC			578.000	58,956.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			112,298.000	7,274,664.44
SCHNITZER STEEL INDUSTRIES INC			4,062.000	131,405.70
SCHOLASTIC CORP			4,330.000	168,177.20
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	212,075.55
SCIENCE APPLICATIONS INTERNATI			5,972.000	470,593.60
SCIENTIFIC GAMES CORP			8,425.000	350,480.00
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	45,296.00
SEACHANGE INTERNATIONAL INC			3,420.000	9,268.20
SEACOAST BANKING CORP OF FLORI			357.000	9,449.79
SEACOR HOLDINGS INC			2,619.000	133,830.90
SEACOR MARINE HOLDINGS INC			2,634.000	50,098.68
SEADRILL LTD			24,884.000	5,086.29
SEAGATE TECHNOLOGY PLC			31,552.000	1,846,423.04
SEALED AIR CORP			22,119.000	946,472.01
SEASPINE HOLDINGS CORP			978.000	9,916.92
SEAWORLD ENTERTAINMENT INC			8,330.000	123,533.90
SECURE ENERGY SERVICES INC 144A			6,800.000	11,507.97
SECURE INCOME REIT PLC			69,957.000	364,083.37
SECURITY NATIONAL FINANCIAL CO			1,206.000	6,210.90
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT INCOME REIT			7,414.000	144,424.72
SELECT MEDICAL HOLDINGS CORP			10,888.000	187,818.00
SELECTA BIOSCIENCES INC			2,304.000	23,477.76
SELECTIVE INSURANCE GROUP INC			7,816.000	474,431.20
SEMGROUP CORP			5,304.000	113,505.60
SEMPRA ENERGY			28,056.000	3,120,388.32
SEMTECH CORP			8,578.000	334,970.90
SEKOMYX INC			1,955.000	1,739.56
SENSIENT TECHNOLOGIES CORP			6,942.000	489,966.36
SEQUENTIAL BRANDS GROUP INC			508.000	1,059.18
SERVICENOW INC			29,052.000	4,806,653.40
SERVISFIRST BANCSHARES INC			4,522.000	184,588.04
SERVOTRONICS INC			260.000	2,574.00
SEVERN BANCORP INC			984.000	7,134.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHANGHAI PHARMACEUTICALS HOLDI			2,507,400.000	6,709,147.19	
SHARPER IMAGE CORP			2,100.000	6.09	
SHELL MIDSTREAM PARTNERS LP			135,655.000	2,855,537.75	
SHELLS SEAFOOD RESTAURANTS			44.000	0.02	
SHENANDOAH TELECOMMUNICATIONS			7,566.000	272,376.00	
SHERWIN-WILLIAMS CO/THE			8,023.000	3,145,978.76	
SHILOH INDUSTRIES INC			3,246.000	28,240.20	
SHIMANO INC			39,700.000	5,692,759.81	
SHIP FINANCE INTERNATIONAL LTD			5,480.000	78,364.00	
SHIRE PLC			172,034.000	8,616,662.48	
SHISEIDO CO LTD			62,400.000	3,982,803.99	
SHOE CARNIVAL INC			3,877.000	92,272.60	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			83,000.000	10,340,970.00	
SHORE BANCSHARES INC			1,499.000	28,271.14	
SHUTTERFLY INC			4,696.000	381,550.00	
SHUTTERSTOCK INC			2,834.000	136,457.10	
SIEBERT FINANCIAL CORP			5,035.000	42,294.00	
SIEMENS AG			61,000.000	7,766,158.39	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	30,423.60	
SIENTRA INC			2,184.000	21,097.44	
SIERRA BANCORP			378.000	10,069.92	
SIERRA WIRELESS INC			739.000	12,193.50	
SIFCO INDUSTRIES INC			1,012.000	5,588.16	
SIGA TECHNOLOGIES INC			1,073.000	6,577.49	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMA DESIGNS INC			3,189.000	19,771.80	
SIGMATRON INTERNATIONAL INC			535.000	3,103.00	
SILICON GRAPHICS INC COM			11,800.000	14,514.00	
SILICON LABORATORIES INC			5,925.000	532,657.50	
SILVERBOW RES INC WTS 04/22/2019			379.000	47.38	
SILVERBOW RES INC WTS 04/22/2020			379.000	60.64	
SILVERBOW RESOURCES INC			64.000	1,862.40	
SIMCLAR INC			700.000	7.00	
SIMMONS FIRST NATIONAL CORP			7,994.000	227,429.30	
SIMON PROPERTY GROUP INC			27,275.000	4,209,896.25	
SIMPSON MANUFACTURING CO INC			5,959.000	343,178.81	
SIMULATIONS PLUS INC			2,022.000	29,824.50	
SINCLAIR BROADCAST GROUP INC			8,541.000	267,333.30	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIRIUS XM HOLDINGS INC			189,854.000	1,184,688.96
SITEONE LANDSCAPE SUPPLY INC			3,068.000	236,358.72
SJW GROUP			3,070.000	161,819.70
SK TELECOM CO LTD			38,400.000	8,285,952.76
SKYLINE CORP			2,843.000	62,546.00
SKYWEST INC			7,584.000	412,569.60
SKYWORKS SOLUTIONS INC			22,255.000	2,231,286.30
SL GREEN REALTY CORP			47,015.000	4,552,462.45
SLATE OFFICE REIT TR UNIT			79,291.000	468,642.56
SLEEP NUMBER CORP			7,036.000	247,315.40
SM ENERGY CO			252,402.000	4,550,808.06
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	1,113.00
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			254,075.000	1,166,465.95
SNAP-ON INC			7,351.000	1,084,566.54
SOCKET MOBILE INC			511.000	1,650.53
SOFTECH INC			157.000	28.75
SOJITZ CORP			3,827,300.000	12,055,905.15
SOLAR CAPITAL LTD			2,352.000	47,769.12
SOLAREEDGE TECHNOLOGIES INC			3,468.000	182,416.80
SOLIGENIX INC			5.000	9.75
SOLITARIO ZINC CORP			40.000	18.62
SONIC AUTOMOTIVE INC			9,941.000	188,381.95
SONIC CORP			6,881.000	173,607.63
SOPHOS GROUP PLC			1,720,000.000	10,442,667.65
SORRENTO THERAPEUTICS INC			3,277.000	16,876.55
SOTHEBY'S			8,799.000	451,476.69
SOUTH JERSEY INDUSTRIES INC			11,056.000	311,336.96
SOUTH STATE CORP			3,297.000	281,234.10
SOUTHERN CO/THE			120,089.000	5,363,174.74
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	22,179.60
SOUTHERN NATIONAL BANCORP OF V			66.000	1,045.44
SOUTHSIDE BANCSHARES INC			2,622.000	91,088.28
SOUTHWEST AIRLINES CO			46,767.000	2,678,813.76
SOUTHWEST GAS HOLDINGS INC			7,031.000	475,506.53
SOUTHWESTERN ENERGY CO			49,900.000	216,067.00
SP PLUS CORP			1,976.000	70,345.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPANISH BROADCASTING SYSTEM IN			375.000	221.25
SPARK ENERGY INC			5,204.000	61,667.40
SPARK INFRASTRUCTURE GROUP			1,880,520.000	3,447,462.35
SPARTAN MOTORS INC			4,493.000	77,279.60
SPARTANNASH CO			9,421.000	162,135.41
SPARTON CORP			4,145.000	72,164.45
SPECTRA ENERGY PARTNERS LP			50,599.000	1,702,150.36
SPECTRUM GROUP INTERNATIONAL I			1.000	595.00
SPECTRUM PHARMACEUTICALS INC			12,460.000	200,481.40
SPEED COMMERCE INC			303.000	3.79
SPEEDUS CORP			1,690.000	7.61
SPEEDWAY MOTORSPORTS INC			4,848.000	86,391.36
SPHERE 3D CORP			2.000	1.99
SPIRE CORP			3,525.000	28.20
SPIRE INC			6,404.000	463,009.20
SPOK HOLDINGS INC			4,978.000	74,421.10
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			1,866.000	119,554.62
SPS TECHNOLOGIES INC			6,300.000	2.10
SPX CORP			5,864.000	190,462.72
SPX FLOW INC			4,888.000	240,440.72
SRC ENERGY INC			12,425.000	117,167.75
SRTI BLOCKCHAIN GENERATION INC			8,049.000	281.72
SSE PLC			67,433.000	1,207,032.36
ST JOE CO/THE			6,156.000	116,040.60
STAAR SURGICAL CO			7,030.000	104,044.00
STAG INDUSTRIAL INC			142,213.000	3,401,734.96
STAGE STORES INC			6,066.000	13,223.88
STAGECOACH GROUP PLC			236,592.000	438,096.46
STAMPS.COM INC			2,740.000	550,877.00
STANDARD DIVERSIFIED INC			390.000	3,981.90
STANDARD MOTOR PRODUCTS INC			2,789.000	132,672.73
STANDEX INTERNATIONAL CORP			4,333.000	413,151.55
STANLEY BLACK & DECKER INC			21,553.000	3,301,919.60
STANTEC INC			873.000	21,519.45
STAR ASIA INVESTMENT CORP			515.000	496,356.38
STAR BUFFET INC			762.000	701.04
STAR STRUCK LTD			262.000	2.62
STARBUCKS CORP			122,156.000	7,071,610.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
START TODAY CO LTD			750,500.000	19,258,246.55	
STARTEK INC			1,202.000	11,755.56	
STARWOOD EUROPEAN REAL ESTAT			245,386.000	357,996.58	
STARWOOD PROPERTY TRUST INC			80,258.000	1,681,405.10	
STATE AUTO FINANCIAL CORP			4,608.000	131,650.56	
STATE BANK FINANCIAL CORP			2,196.000	65,836.08	
STATE STREET CORP			36,289.000	3,619,101.97	
STATOIL ASA			547,427.000	12,875,180.09	
STEEL CONNECT INC			16,898.000	35,823.76	
STEEL DYNAMICS INC			10,033.000	443,659.26	
STEELCASE INC			15,539.000	211,330.40	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	8,575.84	
STEMLINE THERAPEUTICS INC			9,522.000	145,686.60	
STEPAN CO			2,682.000	223,088.76	
STEPHAN CO/THE			1,476.000	3,690.00	
STEREOTAXIS INC			158.000	105.05	
STERICYCLE INC			6,422.000	375,879.66	
STERIS PLC			37,200.000	3,472,992.00	
STERLING BANCORP/DE			30,977.000	698,531.35	
STERLING CONSTRUCTION CO INC			527.000	6,039.42	
STEVEN MADDEN LTD			9,066.000	397,997.40	
STEWART INFORMATION SERVICES C			5,243.000	230,377.42	
STIFEL FINANCIAL CORP			69,567.000	4,120,453.41	
STOCK YARDS BANCORP INC			6,546.000	229,764.60	
STONERIDGE INC			6,468.000	178,516.80	
STORAGE ENGINE INC COM			1,650.000	0.50	
STRASBAUGH INC			204.000	12.24	
STRATA SKIN SCIENCES INC			48.000	53.76	
STRATASYS LTD			5,676.000	114,541.68	
STRATTEC SECURITY CORP			506.000	18,393.10	
STRATUS PROPERTIES INC			1,616.000	48,560.80	
STRAYER EDUCATION INC			1,439.000	145,410.95	
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	3,860.32	
STRYKER CORP			30,564.000	4,918,358.88	
STURM RUGER & CO INC			3,345.000	175,612.50	
STYLECLICK INC			3,762.000	0.00	
SUEZ			52,316.000	757,291.60	
SUGARMADE INC			80.000	17.61	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUGGESTION BOX INC			208.000	0.73	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	6,470,377.12	
SUMMIT HOTEL PROPERTIES INC			29,157.000	396,826.77	
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			206,678.000	1,314,531.40	
SUMMIT MATERIALS INC			115,778.000	3,505,757.84	
SUN HYDRAULICS CORP			3,543.000	189,763.08	
SUNCOKE ENERGY INC			4,433.000	47,699.08	
SUNCOR ENERGY INC NEW			293,378.000	10,124,015.69	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,926.22	
SUNNY OPTICAL TECHNOLOGY GROUP			500,000.000	9,231,298.47	
SUNPOWER CORP			4,177.000	33,332.46	
SUNSTONE HOTEL INVESTORS INC			29,482.000	448,716.04	
SUNTRUST BANKS INC			50,166.000	3,413,294.64	
SUNWORKS INC			20,995.000	19,945.25	
SUPER MICRO COMPUTER INC			5,378.000	91,426.00	
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	3.77	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			14,017.000	118,163.31	
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	45,259.90	
SUPERIOR UNIFORM GROUP INC			1,429.000	37,539.83	
SUPERNUS PHARMACEUTICALS INC			6,374.000	291,929.20	
SUPERVALU INC			3,079.000	46,893.17	
SUPPORT.COM INC			988.000	2,726.88	
SURGERY PARTNERS INC			4,364.000	74,842.60	
SURMODICS INC			3,146.000	119,705.30	
SVB FINANCIAL GROUP			6,834.000	1,640,228.34	
SWEDBANK AB			221,483.000	4,945,469.88	
SWISS LIFE HOLDING AG			22,300.000	7,924,697.16	
SWK HOLDINGS CORP			626.000	6,760.80	
SYDNEY AIRPORT			39,027.000	200,868.28	
SYKES ENTERPRISES INC			9,679.000	280,110.26	
SYMANTEC CORP			81,830.000	2,115,305.50	
SYMRISE AG			138,000.000	11,092,853.45	
SYNALLOY CORP			1,539.000	22,084.65	
SYNAPTICS INC			5,458.000	249,594.34	
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	104,033.55	
SYNCHRONY FINANCIAL			105,082.000	3,523,399.46	
SYNDAX PHARMACEUTICALS INC			9,726.000	138,400.98	



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYNEOS HEALTH INC			6,104.000	216,692.00	
SYNERGETICS USA INC COM			2,498.000	0.00	
SYNERGY PHARMACEUTICALS INC			19,034.000	34,832.22	
SYNERON MEDICAL LTD			1,505.000	16,555.00	
SYNNEX CORP			4,094.000	484,729.60	
SYNOPSIS INC			79,644.000	6,629,566.56	
SYNTEL INC			5,074.000	129,539.22	
SYNTHESIS ENERGY SYSTEMS INC			576.000	1,543.68	
SYPRIS SOLUTIONS INC			3,498.000	5,701.74	
SYROS PHARMACEUTICALS INC			1,400.000	18,172.00	
SYSCO CORP			45,600.000	2,734,176.00	
SYSTEMAX INC			4,240.000	121,052.00	
T ROWE PRICE GROUP INC			23,037.000	2,487,304.89	
T-MOBILE US INC			22,555.000	1,376,757.20	
T2 BIOSYSTEMS INC			1,544.000	10,020.56	
TABULA RASA HEALTHCARE INC			471.000	18,274.80	
TAILORED BRANDS INC			6,584.000	164,995.04	
TAITRON COMPONENTS INC			3,086.000	4,598.14	
TAIWAN SEMICONDUCTOR MANUFACTU			1,319,000.000	11,038,035.36	
TAKE-TWO INTERACTIVE SOFTWARE			12,390.000	1,211,494.20	
TAL EDUCATION GROUP ADR			360,000.000	13,352,400.00	
TALANX AG			221,700.000	9,635,724.71	
TALLGRASS ENERGY GP LP			18,425.000	350,443.50	
TALLGRASS ENERGY PARTNERS LP			64,765.000	2,453,945.85	
TALON INTERNATIONAL INC			3,150.000	236.25	
TANDY BRANDS ACCESSORIES INC			1,325.000	9.28	
TANGER FACTORY OUTLET CENTERS			8,700.000	191,400.00	
TAPESTRY INC			30,972.000	1,629,436.92	
TARGA RESOURCES CORP			46,546.000	2,048,024.00	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			70,865.000	4,920,156.95	
TARGET HEALTHCARE REIT LTD			580,842.000	839,249.32	
TARRAGON CORP			10,464.000	0.00	
TASSAL GROUP LTD			2,239,200.000	6,509,621.98	
TAXUS CARDIUM PHARMACEUTICALS			65.000	4.82	
TAYLOR DEVICES INC			501.000	5,410.80	
TAYLOR MORRISON HOME CORP			3,067.000	71,399.76	
TCF FINANCIAL CORP			19,158.000	436,993.98	
TCP CAPITAL CORP			3,324.000	47,267.28	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TD AMERITRADE HOLDING CORP			21,187.000	1,254,906.01	
TE CONNECTIVITY LTD			35,598.000	3,556,240.20	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			4,687.000	64,446.25	
TECH DATA CORP			4,754.000	404,708.02	
TECH MAHINDRA LTD			1,006,600.000	9,857,384.95	
TECHNICAL COMMUNICATIONS CORP			135.000	708.75	
TECHNIPFMC PLC			32,919.000	969,464.55	
TECHNOLOGY SOLUTIONS CO			920.000	14.72	
TECNOGLASS INC			4,025.000	38,036.25	
TEEKAY TANKERS LTD			1,434.000	1,706.46	
TEJON RANCH CO			3,421.000	79,059.31	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELEPHONE & DATA SYSTEMS INC			2,059.000	57,713.77	
TELETOUCH COMMUNICATIONS INC			3,106.000	0.93	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			489.000	1,643.04	
TELLURIAN INC			545.000	3,929.45	
TEMPUR SEALY INTERNATIONAL INC			6,100.000	276,269.00	
TENAGA NASIONAL BHD			2,953,400.000	12,338,920.38	
TENCENT HOLDINGS LTD			342,800.000	17,890,610.66	
TENET HEALTHCARE CORP			10,229.000	248,053.25	
TENGASCO INC			340.000	241.40	
TENNANT CO			2,323.000	157,267.10	
TENNECO INC			8,041.000	441,209.67	
TERADYNE INC			28,580.000	1,306,391.80	
TEREX CORP			226,920.000	8,489,077.20	
TERRENO REALTY CORP			3,850.000	132,863.50	
TESLA INC			844.000	224,613.72	
TESSCO TECHNOLOGIES INC			5,500.000	127,325.00	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			8,173.000	400,068.35	
TETRA TECHNOLOGIES INC			8,673.000	32,523.75	
TETRAPHASE PHARMACEUTICALS INC			5,441.000	16,703.87	
TEXAS CAPITAL BANCSHARES INC			5,964.000	536,163.60	
TEXAS INSTRUMENTS INC			81,380.000	8,454,568.20	
TEXAS ROADHOUSE INC			9,232.000	533,424.96	
TEXTAINER GROUP HOLDINGS LTD			6,255.000	106,022.25	
TEXTMUNICATION HOLDINGS INC			167.000	0.02	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXTRON INC			30,077.000	1,773,640.69
TG THERAPEUTICS INC			11,578.000	163,828.70
THERAPEUTICSMD INC			8,831.000	43,006.97
THERMO FISHER SCIENTIFIC INC			34,291.000	7,079,719.86
THERMON GROUP HOLDINGS INC			2,537.000	56,854.17
THESTREET INC			6,824.000	12,214.96
THIRD POINT REINSURANCE LTD			7,404.000	103,285.80
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			12,620.000	487,763.00
THQ INC			896.000	17.92
TIDEWATER INC			628.000	17,967.08
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	96.21
TIFFANY & CO			24,329.000	2,375,970.14
TILE SHOP HOLDINGS INC			2,478.000	14,868.00
TIMBERLAND BANCORP INC/WA			2,913.000	88,555.20
TIME WARNER INC			64,953.000	6,143,254.74
TIMKEN CO/THE			48,810.000	2,225,736.00
TIMKENSTEEL CORP			6,208.000	94,299.52
TITAN INTERNATIONAL INC			6,225.000	78,497.25
TITAN MACHINERY INC			4,649.000	109,530.44
TITAN PHARMACEUTICALS INC			1,441.000	1,513.05
TIVITY HEALTH INC			5,311.000	210,581.15
TIVO CORP			18,839.000	255,268.45
TJX COS INC/THE			53,492.000	4,362,807.52
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			36,300.000	6,558,575.53
TOLL BROTHERS INC			111,935.000	4,841,188.75
TOMPKINS FINANCIAL CORP			1,790.000	135,610.40
TONIX PHARMACEUTICALS HOLDING			320.000	940.80
TOOTSIE ROLL INDUSTRIES INC			6,649.780	195,836.02
TOPBUILD CORP			34,441.000	2,635,425.32
TOR MINERALS INTERNATIONAL INC			236.000	861.40
TORCHMARK CORP			19,847.000	1,670,521.99
TOROMONT INDUSTRIES LTD			192,440.000	8,348,395.73
TOROTEL INC			458.000	274.80
TOTAL SA			241,800.000	13,718,034.69
TOTAL SYSTEM SERVICES INC			34,073.000	2,939,136.98
TOWA PHARMACEUTICAL CO LTD			147,800.000	9,339,125.63
TOWER AUTOMOTIVE INC			33,100.000	0.00

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TOWNE BANK/PORTSMOUTH VA			6,721.000	192,220.60
TPG RE FINANCE TRUST INC			57,643.000	1,146,519.27
TPG SPECIALTY LENDING INC			7,600.000	135,736.00
TRACTOR SUPPLY CO			9,394.000	592,009.88
TRANS WORLD ENTERTAINMENT CORP			5,957.000	7,446.25
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	31,959.45
TRANSCAT INC			2,529.000	39,578.85
TRANSCOASTAL CORP			23.000	0.28
TRANSDIGM GROUP INC			5,677.000	1,742,498.38
TRANSENERIX INC			146.000	246.74
TRANSMISSORA ALIANCA DE ENERGI			191,352.000	1,241,941.25
TRANSMONTAIGNE PARTNERS LP			11,406.000	408,220.74
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			110,881.000	971,285.51
TRANSWITCH CORP			1,935.000	1.16
TRAVELERS COS INC/THE			25,194.000	3,498,438.84
TRAVELPORT WORLDWIDE LTD			12,768.000	208,629.12
TRAVELZOO			6,517.000	47,248.25
TREASURY WINE ESTATES LTD			1,329,060.000	17,188,019.28
TRECORA RESOURCES			1,073.000	14,592.80
TREDEGAR CORP			4,812.000	86,375.40
TREX CO INC			4,107.000	446,718.39
TRI POINTE GROUP INC			19,219.000	315,768.17
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	892.40
TRIANGLE PETROLEUM CORP			7,001.000	196.03
TRICO BANCSHARES			664.000	24,714.08
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	166,635.00
TRINITY INDUSTRIES INC			110,440.000	3,603,657.20
TRINITY PLACE HOLDINGS INC			1,967.000	12,667.48
TRINSEO SA			5,844.000	432,748.20
TRIO-TECH INTERNATIONAL			682.000	3,921.50
TRIPADVISOR INC			8,147.000	333,130.83
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			7,933.000	207,368.62
TRITON INTERNATIONAL LTD/BERMU			182,314.000	5,578,808.40
TRIUMPH BANCORP INC			2,130.000	87,756.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIUMPH GROUP INC			5,881.000	148,201.20
TRONOX LTD			8,800.000	162,272.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,067.000	1,420.20
TRUEBLUE INC			5,110.000	132,349.00
TRUECAR INC			8,300.000	78,518.00
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			8,705.000	73,557.25
TRUSTMARK CORP			8,842.000	275,516.72
TS TECH CO LTD			269,000.000	10,598,119.53
TSR INC			631.000	3,691.35
TTEC HOLDINGS INC			6,892.000	211,584.40
TTM TECHNOLOGIES INC			16,698.000	255,312.42
TUCOWS INC			1,840.000	103,040.00
TUESDAY MORNING CORP			3,796.000	14,994.20
TURKIYE SINAI KALKINMA BANKASI			12,991,987.000	4,985,060.89
TURTLE BEACH CORP			1,710.000	1,025.83
TUTOR PERINI CORP			3,920.000	86,436.00
TWENTY-FIRST CENTURY FOX INC			120,795.000	4,421,416.87
TWILIO INC			8,400.000	320,712.00
TWIN DISC INC			1,348.000	29,305.52
TWITTER INC			118,750.000	3,444,937.50
TWO RIVERS WATER & FARMING CO			199.000	40.80
TYSON FOODS INC			86,683.000	6,344,328.77
UBIQUITI NETWORKS INC			3,683.000	253,390.40
UBISOFT ENTERTAINMENT SA			153,400.000	12,926,913.99
UDR INC			49,678.000	1,769,530.36
UFP TECHNOLOGIES INC			2,093.000	61,743.50
ULTA BEAUTY INC			6,525.000	1,332,861.75
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	85,547.00
ULTRA PETROLEUM CORP			18,940.000	78,979.80
ULTRAGENYX PHARMACEUTICAL INC			713.000	36,355.87
ULTRALIFE CORP			1,624.000	16,240.00
ULTRAPETROL BAHAMAS LTD			1,582.000	11.07
UMB FINANCIAL CORP			5,681.000	411,247.59
UMH PROPERTIES INC			2,398.000	32,157.18
UMICORE SA			355,960.000	18,793,784.04

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UMPQUA HOLDINGS CORP			27,492.000	588,603.72
UNDER ARMOUR INC			27,751.000	426,048.85
UNIBAIL-RODAMCO SE			7,620.000	1,739,811.00
UNICO AMERICAN CORP			668.000	5,310.60
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNICREDIT SPA			292,795.000	6,117,275.69
UNIFI INC			1,659.000	60,138.75
UNIFIRST CORP/MA			2,716.000	439,041.40
UNIGENE LABORATORIES INC			9,893.000	1.98
UNILEVER PLC ADR			12,283.000	682,443.48
UNION BANKSHARES CORP			4,414.000	162,037.94
UNION PACIFIC CORP			105,086.000	14,126,710.98
UNISYS CORP			5,293.000	56,899.75
UNIT CORP			5,762.000	113,857.12
UNITED AMERICAN HEALTHCARE COR			1,094.000	320.98
UNITED BANKSHARES INC/WV			11,234.000	395,998.50
UNITED COMMUNITY BANKS INC/GA			8,249.000	261,080.85
UNITED COMMUNITY FINANCIAL COR			5,544.000	54,663.84
UNITED CONTINENTAL HOLDINGS IN			61,154.000	4,248,368.38
UNITED FINANCIAL BANCORP INC			4,123.000	66,792.60
UNITED FIRE GROUP INC			3,338.000	159,756.68
UNITED NATURAL FOODS INC			6,408.000	275,159.52
UNITED OVERSEAS BANK LTD			372,700.000	7,816,098.53
UNITED PARCEL SERVICE INC			61,630.000	6,450,195.80
UNITED RENTALS INC			10,884.000	1,879,993.32
UNITED SECURITY BANCSHARES/FRE			835.000	8,976.25
UNITED STATES LIME & MINERALS			1,859.000	136,041.62
UNITED TECHNOLOGIES CORP			58,079.000	7,307,499.78
UNITED UTILITIES GROUP PLC			48,442.000	486,146.05
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	9,292.80
UNITEDHEALTH GROUP INC			97,718.000	20,911,652.00
UNITIL CORP			3,150.000	146,191.50
UNITY BANCORP INC			1,458.000	32,076.00
UNIVAR INC			99,100.000	2,750,025.00
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	138,516.00
UNIVERSAL ELECTRONICS INC			1,795.000	93,429.75
UNIVERSAL FOREST PRODUCTS INC			7,193.000	233,412.85

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL HEALTH REALTY INCOME			1,188.000	71,398.80
UNIVERSAL HEALTH SERVICES INC			15,236.000	1,804,094.76
UNIVERSAL INSURANCE HOLDINGS I			2,055.000	65,554.50
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	33,903.45
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	53,102.50
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	13,700.40
UNIVEST CORP OF PENNSYLVANIA			2,327.000	64,457.90
UNUM GROUP			68,582.000	3,265,189.02
UPM-KYMMENE OYJ			311,700.000	11,538,661.77
UQM TECHNOLOGIES INC			3,265.000	4,211.85
URANIUM ENERGY CORP			1,670.000	2,187.70
URBAN EDGE PROPERTIES			10,105.000	215,741.75
URBAN ONE INC			12,710.000	25,420.00
UROLOGIX INC			2,793.000	3.63
URSTADT BIDDLE PROPERTIES INC			3,577.000	69,036.10
US BANCORP			225,048.000	11,364,924.00
US CONCRETE INC			1,708.000	102,992.40
US ECOLOGY INC			2,437.000	129,892.10
US ENERGY CORP WYOMING			401.000	485.21
US FOODS HOLDING CORP			138,920.000	4,552,408.40
US GEOTHERMAL INC			933.000	5,000.88
US GLOBAL INVESTORS INC			424.000	1,072.72
US GOLD CORP			32.000	40.96
US PHYSICAL THERAPY INC			3,947.000	320,891.10
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	179,073.84
USA TRUCK INC			1,390.000	35,431.10
USANA HEALTH SCIENCES INC			5,623.000	483,015.70
UTAH MEDICAL PRODUCTS INC			1,467.000	145,012.95
UTG INC			513.000	12,312.00
UTSTARCOM HOLDINGS CORP			4,457.000	21,928.44
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	6,827.31
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			56,923.000	5,280,746.71
VALERO ENERGY PARTNERS LP			61,493.000	2,178,696.99
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			31,896.000	397,424.16
VALUE AMER INC COM			290.000	0.29

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALUE LINE INC			2,293.000	41,961.90
VANDA PHARMACEUTICALS INC			4,847.000	81,671.95
VAREX IMAGING CORP			1,224.000	43,794.72
VARIAN MEDICAL SYSTEMS INC			18,913.000	2,319,679.45
VARONIS SYSTEMS INC			2,835.000	171,517.50
VASCO DATA SECURITY INTERNATIO			6,317.000	81,805.15
VASO CORP			17,910.000	954.60
VAXART INC			102.000	517.14
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			10,777.000	219,743.03
VECTOR LTD			516,703.000	1,174,161.07
VEECO INSTRUMENTS INC			7,797.000	132,549.00
VENATOR MATERIALS PLC			239,905.000	4,339,881.45
VENTAS INC			161,378.000	7,993,052.34
VEREIT INC			189,543.000	1,319,219.28
VERICEL CORP			91.000	905.45
VERIFONE SYSTEMS INC			12,762.000	196,279.56
VERINT SYSTEMS INC			94,992.000	4,046,659.20
VERISIGN INC			11,861.000	1,406,240.16
VERISK ANALYTICS INC			23,584.000	2,452,736.00
VERIZON COMMUNICATIONS INC			342,126.000	16,360,465.32
VERSARTIS INC			6,331.000	10,446.15
VERTEX PHARMACEUTICALS INC			46,377.000	7,558,523.46
VF CORP			30,513.000	2,261,623.56
VIACOM INC			26,497.000	822,996.82
VIAD CORP			5,160.000	270,642.00
VIASAT INC			6,216.000	408,515.52
VIAVI SOLUTIONS INC			28,867.000	280,587.24
VICAL INC			363.000	526.35
VICI PROPERTIES INC			52,850.000	965,569.50
VICON INDUSTRIES INC			1,318.000	531.29
VICOR CORP			4,742.000	135,384.10
VIDEO DISPLAY CORP			2,455.000	2,749.60
VIEWCAST.COM INC			6,812.000	44.96
VIEWTRAN GROUP INC			2,440.000	24.40
VILLAGE SUPER MARKET INC			1,219.000	32,145.03
VIRCO MANUFACTURING CORP			3,572.000	14,645.20
VIRNETX HOLDING CORP			4,301.000	16,988.95
VIRTUS INVESTMENT PARTNERS INC			706.000	87,402.80



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRTUSA CORP			5,377.000	260,569.42
VISA INC			210,528.000	25,183,359.36
VISHAY INTERTECHNOLOGY INC			16,409.000	305,207.40
VISHAY PRECISION GROUP INC			3,536.000	110,146.40
VISTA OUTDOOR INC			7,694.000	125,566.08
VISTEON CORP			3,476.000	383,194.24
VISTRA ENERGY CORP			397,720.000	8,284,507.60
VITAL THERAPIES INC			2,287.000	15,551.60
VITAMIN SHOPPE INC			3,041.000	13,228.35
VIVA ENERGY REIT			203,337.000	311,939.29
VIVENDI SA			555,467.000	14,345,962.89
VIVINT SOLAR INC			16,346.000	59,662.90
VIVUS INC			8,147.000	2,899.51
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			5,413.000	126,772.46
VOESTALPINE AG			196,600.000	10,292,936.88
VOLT INFORMATION SCIENCES INC			4,630.000	14,121.50
VONAGE HOLDINGS CORP			25,069.000	266,984.85
VORNADO REALTY TRUST			19,681.000	1,324,531.30
VOXX INTERNATIONAL CORP			4,258.000	21,077.10
VOYAGER THERAPEUTICS INC			371.000	6,971.09
VULCAN INTERNATIONAL CORP			583.000	66,462.00
VULCAN MATERIALS CO			18,455.000	2,107,007.35
W&T OFFSHORE INC			6,768.000	29,982.24
WABASH NATIONAL CORP			8,734.000	181,754.54
WADDELL & REED FINANCIAL INC			10,054.000	203,191.34
WAGeworks INC			5,457.000	246,656.40
WALGREENS BOOTS ALLIANCE INC			73,893.000	4,837,774.71
WALKER & DUNLOP INC			3,749.000	222,765.58
WALKING CO HOLDINGS INC/THE			3,656.000	1,462.40
WALMART INC			145,246.000	12,922,536.62
WALT DISNEY CO/THE			119,666.000	12,019,253.04
WALTER ENERGY INC			11,600.000	116.00
WANDERPORT CORP			82.000	0.82
WASHINGTON FEDERAL INC			12,282.000	424,957.20
WASHINGTON PRIME GROUP INC			22,802.000	152,089.34
WASHINGTON REAL ESTATE INVESTM			8,555.000	233,551.50
WASHINGTON TRUST BANCORP INC			1,796.000	96,535.00
WASTE MANAGEMENT INC			44,024.000	3,703,298.88

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WATERS CORP			13,498.000	2,681,377.70
WATERSTONE FINANCIAL INC			2,372.000	41,035.60
WATTS WATER TECHNOLOGIES INC			3,782.000	293,861.40
WAVE LIFE SCIENCES LTD			1,416.000	56,781.60
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	900.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	72,594.90
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	33,293.00
WD-40 CO			2,166.000	285,262.20
WEB.COM GROUP INC			7,347.000	132,980.70
WEBCO INDUSTRIES INC			211.000	20,045.00
WEBSTER FINANCIAL CORP			11,145.000	617,433.00
WEC ENERGY GROUP INC			64,337.000	4,033,929.90
WEGENER CORP			4,812.000	76.99
WEIGHT WATCHERS INTERNATIONAL			3,383.000	215,564.76
WEIR GROUP PLC/THE			512,100.000	14,327,967.04
WEIS MARKETS INC			3,073.000	125,931.54
WELBILT INC			18,072.000	351,500.40
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			457,024.000	23,952,627.84
WELLTOWER INC			38,370.000	2,088,479.10
WENDY'S CO/THE			34,808.000	610,880.40
WERNER ENTERPRISES INC			7,918.000	289,007.00
WESBANCO INC			21,596.000	913,510.80
WESCO AIRCRAFT HOLDINGS INC			8,330.000	85,382.50
WESCO INTERNATIONAL INC			4,605.000	285,740.25
WEST BANCORPORATION INC			417.000	10,675.20
WESTAMERICA BANCORPORATION			3,718.000	215,941.44
WESTAR ENERGY INC			21,997.000	1,156,822.23
WESTELL TECHNOLOGIES INC			2,419.000	8,103.65
WESTERN ALLIANCE BANCORP			57,010.000	3,312,851.10
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	55,746.57
WESTERN DIGITAL CORP			100,521.000	9,275,072.67
WESTERN GAS EQUITY PARTNERS LP			13,252.000	438,906.24
WESTERN GAS PARTNERS LP			106,876.000	4,560,398.92
WESTERN METALS CORP			3,193.000	798.25
WESTERN NEW ENGLAND BANCORP IN			3,888.000	41,407.20
WESTERN UNION CO/THE			47,839.000	919,943.97
WESTERN WTR CO			9,200.000	0.00

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WESTMORELAND COAL CO			2,487.000	1,019.67
WESTPORT FUEL SYSTEMS INC			11,998.000	26,275.62
WESTROCK CO			126,930.000	8,145,098.10
WESTWATER RESOURCES INC			86.000	49.22
WESTWOOD HOLDINGS GROUP INC			2,166.000	122,357.34
WET SEAL INC/THE			24,433.000	0.00
WEX INC			4,774.000	747,703.88
WEYCO GROUP INC			1,564.000	52,550.40
WEYERHAEUSER CO			79,548.000	2,784,180.00
WGL HOLDINGS INC			7,956.000	665,519.40
WH GROUP LTD			8,733,000.000	9,302,381.38
WHIRLPOOL CORP			7,866.000	1,204,363.26
WHITE MOUNTAINS INSURANCE GROU			9,972.000	8,202,169.44
WHITESTONE REIT			4,487.000	46,619.93
WHITING PETROLEUM CORP			8,850.000	299,484.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	6,493.50
WILLBROS GROUP INC			5,629.000	3,110.02
WILLDAN GROUP INC			3,027.000	85,815.45
WILLIAM LYON HOMES			2,821.000	77,549.29
WILLIAMS COS INC/THE			135,698.000	3,373,452.28
WILLIAMS PARTNERS LP			167,627.000	5,771,397.61
WILLIS LEASE FINANCE CORP			1,841.000	63,109.48
WILLIS TOWERS WATSON PLC			17,863.000	2,718,569.97
WINDSTREAM HOLDINGS INC			14,262.000	20,109.42
WINGSTOP INC			1,120.000	52,897.60
WINLAND HOLDINGS CORP COM			968.000	1,210.00
WINMARK CORP			432.000	56,505.60
WINNEBAGO INDUSTRIES INC			4,906.000	184,465.60
WINTHROP REALTYTRUST ESCROW			7,990.000	0.00
WINTRUST FINANCIAL CORP			6,778.000	583,246.90
WIRELESS TELECOM GROUP INC			3,306.000	8,066.64
WIRELESS XCESSORIES GROUP			1,262.000	42.91
WISDOMTREE INVESTMENTS INC			11,722.000	107,490.74
WOLTERS KLUWER NV			245,951.000	13,064,233.74
WOLVERINE WORLD WIDE INC			37,989.000	1,097,882.10
WOODWARD INC			7,962.000	570,556.92
WORKDAY INC			5,141.000	653,472.51

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WORLD ACCEPTANCE CORP			3,804.000	400,561.20	
WORLD FUEL SERVICES CORP			8,906.000	218,642.30	
WORLD WRESTLING ENTERTAINMENT			6,672.000	240,258.72	
WORLDGATE COMMUNICATIONS			6,943.000	0.87	
WORLDPAY INC			82,611.000	6,793,928.64	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			10,597.000	454,823.24	
WPT INDUSTRIAL REIT TRUST UNIT			118,205.000	1,531,936.80	
WPX ENERGY INC			496,016.000	7,331,116.48	
WQN INC			656.000	0.98	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,190.94	
WRIGHT MEDICAL GROUP NV			13,118.000	260,261.12	
WSFS FINANCIAL CORP			7,118.000	340,952.20	
WSI INDUSTRIES INC			501.000	2,429.85	
WW GRAINGER INC			8,470.000	2,390,826.90	
WYNDHAM WORLDWIDE CORP			13,586.000	1,554,645.98	
WYNN RESORTS LTD			11,631.000	2,121,029.16	
XBIOTECH INC			1,007.000	5,387.45	
XCEL ENERGY INC			96,410.000	4,384,726.80	
XCERRA CORP			2,879.000	33,540.35	
XENCOR INC			3,929.000	117,791.42	
XENIA HOTELS & RESORTS INC			9,734.000	191,954.48	
XEROX CORP			16,061.000	462,235.58	
XILINX INC			31,157.000	2,250,781.68	
XL GROUP LTD			53,880.000	2,977,408.80	
XO GROUP INC			6,104.000	126,658.00	
XPERI CORP			6,840.000	144,666.00	
XYLEM INC/NY			30,723.000	2,363,213.16	
YAMAHA CORP			140,900.000	6,101,029.68	
YANDEX NV			269,470.000	10,630,591.50	
YELP INC			10,300.000	430,025.00	
YIELD10 BIOSCIENCE INC			32.000	62.40	
YOKOHAMA RUBBER CO LTD/THE			441,800.000	10,111,341.90	
YORK WATER CO/THE			1,881.000	58,311.00	
YUE YUEN INDUSTRIAL HOLDINGS L			1,733,500.000	6,880,282.97	
YUM! BRANDS INC			36,777.000	3,130,826.01	
YUMA ENERGY INC			19.000	20.71	
Z ENERGY LTD			1,797,857.000	9,078,818.28	
ZAFGEN INC			1,340.000	9,983.00	

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ZALANDO SE			215,052.000	11,711,249.77
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	8.24
ZEDGE INC			1,519.000	4,860.80
ZENDESK INC			13,121.000	628,102.27
ZHEJIANG EXPRESSWAY CO LTD			38,559.000	39,353.44
ZIMMER BIOMET HOLDINGS INC			25,714.000	2,803,854.56
ZION OIL & GAS INC			469.000	2,232.44
ZIONS BANCORPORATION			27,984.000	1,475,596.32
ZIOPHARM ONCOLOGY INC			10,186.000	39,929.12
ZIX CORP			2,494.000	10,649.38
ZOETIS INC			57,329.000	4,787,544.79
ZOGENIX INC			8,126.000	325,446.30
ZUMIEZ INC			3,870.000	92,493.00
ZYNGA INC			81,188.000	297,148.08
<b>FIXED INCOME SECURITIES</b>			<b>241,636,994,284.6..</b>	<b>3,626,864,851.07</b>
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			869,000.000	831,198.50
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,626,000.000	3,635,065.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			1,788,000.000	1,702,533.60
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			75,000.000	94,378.45
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	445,897.81
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,320,182.000	2,325,090.58
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,303,900.000	1,313,592.67
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,215,000.000	1,203,084.93
ABBVIE INC 1.375% 05/17/2024			915,000.000	1,137,409.86
ABBVIE INC 2.500% 05/14/2020 DD 05/14/15			380,000.000	375,083.04
ABRA AUTO BODY 6/17 COV-LT TL			416,472.950	419,075.91
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17			385,000.000	374,027.50
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			0.002	0.00
ACADIA HEALTHCARE 3/18 COV-LITE TLB3			96,668.354	97,433.97
ACADIA HEALTHCARE 3/18 COV-LITE TLB4			370,970.000	373,908.08
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	248,062.50
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,014,000.00
ACCESS CIG 2/18 2ND LIEN DELAYED TL			49,411.760	49,689.95
ACCESS CIG 2/18 2ND LIEN TL			265,588.240	267,083.50
ACCESS CIG 2/18 DELAYED TL			192,517.990	194,502.85
ACCESS CIG 2/18 TL			922,482.010	931,992.80
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,359,123.017	1,287,945.47
ACCUVANT 1/17 COV-LITE TL			697,046.550	671,778.61

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,134,000.000	4,609,410.00
ACRISURE 11/17 COV-LITE TLB2			935,573.620	946,098.83
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	609,600.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,385,960.52
ACTIVISION BLIZZARD INC 2.300% 09/15/2021 DD 03/15/17			1,340,000.000	1,294,943.47
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			1,540,000.000	1,586,477.20
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,302,518.440	1,354,897.94
ADVANCED DISPOSAL 10/16 COV-LITE TLB			560,666.660	561,894.51
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			825,000.000	833,250.00
ADVANTAGE SALES 7/14 TL			257,532.040	251,783.93
AECOM 2/18 COV-LITE TLB			1,175,000.000	1,176,468.75
AECOM 5.125% 03/15/2027 DD 02/21/17			185,000.000	178,192.00
AEGERA FINANCE SARL 144A 5.750% 10/10/2024 DD 10/10/17			1,000,000.000	990,000.00
AEROPUERTOS DOMINICANOS S 144A 6.750% 03/30/2029 DD 01/20/17			400,000.000	433,000.00
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			2,362,000.000	2,404,988.40
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	442,612.50
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			192,000.000	195,360.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	487,307.50
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,008,800.00
AIR MEDICAL 2/18 COV-LITE TLB			1,312,050.720	1,316,603.53
AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17			315,000.000	307,403.95
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	93,843.75
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	338,250.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	655,732.50
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	155,775.00
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			528,062.510	529,382.67
ALBERTSON'S 5/17 B6 TL			274,310.780	270,539.01
ALBERTSON'S 6/17 TLB4			617,667.920	609,737.07
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	370,968.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	341,330.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	215,500.00
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,832,423.000	2,452,405.31
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	383,600.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	607,775.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	286,300.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	304,210.59
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	645,335.87
ALIMENTATION COUCHE-TARD 144A 2.350% 12/13/2019 DD 12/14/17			1,255,000.000	1,240,301.82
ALIXPARTNERS 4/17 COV-LITE TLB			1,424,128.370	1,429,867.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	587,447.19
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			755,000.000	741,699.85
ALLFLEX 7/13 TL			1,005,375.000	1,010,824.14
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16			145,000.000	146,059.81
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	70,645.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	552,012.50
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	866,810.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	280,843.75
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	664,968.75
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			845,000.000	855,562.50
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,383,000.000	3,222,307.50
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	792,166.00
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			976,000.000	953,942.40
ALTRAN TECHNOLOGIES 1/18 (USD) 0.000% 12/31/2021 DD 01/16/18			700,000.000	703,500.00
ALTRAN TECHNOLOGIES 1/18 EUR COV LITE TLB			395,000.000	484,882.32
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			225,000.000	210,216.71
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13			220,000.000	223,040.12
AMAYA 2/17 (USD)TLB			2,352,338.350	2,361,747.70
AMER FIRST WF1 LLC			494,620.160	494,584.91
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,264,622.30
AMERICAN AXLE 3/17 COV-LITE TLB			536,128.540	538,476.78
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			398,000.000	403,472.50
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			740,000.000	760,350.00
AMERICAN CAMPUS COMMUNITIES OP 3.625% 11/15/2027 DD 10/10/17			955,000.000	908,513.39
AMERICAN EXPRESS CO 3.400% 02/27/2023 DD 02/27/18			1,345,000.000	1,340,462.10
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,645,000.000	1,615,455.31
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			1,195,000.000	1,173,275.62
AMERICAN EXPRESS CREDIT CORP 2.375% 05/26/2020 DD 05/26/15			560,000.000	552,736.29
AMERICAN EXPRESS CREDIT CORP 2.600% 09/14/2020 DD 09/14/15			505,000.000	499,295.75
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	37,031.75
AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18			305,000.000	314,150.64
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	404,894.69
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	5,059,320.00
AMERICAN MUNI PWR-OHIO INC OHR 8.084% 02/15/2050 DD 12/21/10			95,000.000	160,623.15
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			342,947.120	347,233.96
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	819,240.55
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			620,000.000	625,040.60
AMERICAN WATER CAPITAL CORP 2.950% 09/01/2027 DD 08/10/17			480,000.000	455,753.96
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	588,093.75



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMR 10/16 (2023) TLB			866,250.000	866,033.44
AMR 11/17 TLB			326,700.000	326,905.82
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			145,000.000	170,941.33
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,133,341.200	2,059,269.31
ANALOG DEVICES INC 2.850% 03/12/2020 DD 03/12/18			1,170,000.000	1,168,088.30
ANCESTRY.COM 2/17 TL			1,566,293.560	1,572,950.31
ANCHOR GLASS 7/17 TL			313.210	303.71
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			702,000.000	713,688.30
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			311,000.000	326,176.80
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	495,125.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			830,000.000	829,997.34
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			3,015,000.000	2,997,056.68
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			650,000.000	701,032.10
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18			345,000.000	351,992.38
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			315,000.000	325,841.56
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,208,700.00
ANTHEM INC 2.500% 11/21/2020 DD 11/21/17			1,310,000.000	1,287,802.96
ANTHEM INC 2.950% 12/01/2022 DD 11/21/17			1,435,000.000	1,396,371.26
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	740,354.58
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	424,891.86
AON CORP 6.250% 09/30/2040 DD 09/10/10			445,000.000	552,662.73
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			854,394.060	677,534.49
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	290,157.00
APL REALTY HOLDINGS PTE L REGS 5.950% 06/02/2024			800,000.000	752,096.00
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,862,061.210	1,904,633.70
APPLE INC 3.000% 02/09/2024 DD 02/09/17			885,000.000	875,016.21
APPLE INC 3.200% 05/13/2025 DD 05/13/15			85,000.000	84,102.26
APPLE INC 3.450% 05/06/2024 DD 05/06/14			465,000.000	469,491.40
APPLE INC VAR RT 02/09/2022 DD 02/09/17			1,400,000.000	1,416,174.50
APPLIED SYSTEMS 9/17 COV-LITE TLB			278,185.000	280,121.16
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	646,008.41
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			434,000.000	451,902.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			822,000.000	854,880.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	490,440.00
ARAMARK 11/17 TLB1			894,575.000	900,166.09
ARAMARK 3/17 (USD) COV-LITE TLB			1,483,171.430	1,491,981.46
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			785,000.000	791,123.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			1,850,000.000	1,887,000.00
ARBY'S 1/18 COV-LITE TLB			588,744.000	594,813.95



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			356,000.000	368,905.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	462,675.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,453,000.000	1,460,265.00
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,767,952.50
ARISTOCRAT LEISURE 3/17 COV-LITE TLB2			323,825.390	325,308.51
ARISTOCRAT LEISURE 9/17 0.000% 10/19/2024 DD 09/17/17			395,000.000	396,481.25
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	462,725.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	547,415.00
ASCENA RETAIL 7/15 COV-LITE TLB			614,856.750	539,536.79
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			120,647.500	120,949.12
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			252,000.000	258,930.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			205,000.000	208,065.17
ASIAN DEVELOPMENT BANK 3.500% 05/30/2024			2,230,000.000	1,633,821.28
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			2,690,000.000	1,983,731.95
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	601,444.03
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,339,557.13
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			123,710,000.000	1,886,947.46
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			94,220,000.000	1,453,342.42
ASSUREDPARTNERS 9/17 COV-LITE TLB			631,478.500	632,425.72
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			922,977.310	928,893.59
ASURION 7/17 TLB4			1,765,300.570	1,775,239.21
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,703,625.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,556,910.89
AT&T INC 4.550% 03/09/2049 DD 09/07/16			460,000.000	429,926.26
ATKORE 12/16 COVE-LITE TL			375,000.000	377,156.25
ATLANTIC BROADBAND 8/17 COV-LITE TL			1,955,000.000	1,956,094.80
ATOTECH 1/17 COV-LITE TLB1			253,725.000	255,564.51
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	166,524.17
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	826,847.71
AUSTRALIA GOVERNMENT BOND REGS 5.750% 07/15/2022			635,000.000	556,412.61
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			183,837.150	185,905.32
AUTHENTIC BRANDS 9/17 COV-LITE TL			1,396,112.070	1,400,761.13
AVAST SOFTWARE 11/17 (USD) COV-LITE TLB			361,295.390	363,264.45
AVAYA 12/17 EXIT TL			1,992,500.000	2,004,953.13
AVERY DENNISON CORP 1.250% 03/03/2025			660,000.000	811,566.26
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,099,000.000	1,046,797.50
AVOLON GLENCAR VI			8,004,089.000	8,004,089.00
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			872,000.000	861,379.04
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	563,103.75

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AZURE 11/13 COV-LITE TL			211,646.090	205,650.15
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			610,000.000	595,970.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	276,907.50
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,230,000.000	1,145,806.50
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			375,000.000	369,751.43
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,481,375.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,080,000.000	1,082,808.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,960,000.000	2,018,800.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	878,154.81
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,005,538.31
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	822,800.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,166,323.000	4,701,353.93
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,349,372.45
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	948,187.50
BAMLL RE-REMIC TRU FRR6 C 144A VAR RT 08/26/2046 DD 09/25/14			708,522.089	714,261.11
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			0.010	0.00
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,518,512.350	987,044.72
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	381,841.86
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,465,912.50
BANK NEDERLANDSE GEMEENTE REGS 0.250% 02/22/2023			785,000.000	971,249.94
BANK NEDERLANDSE GEMEENTE REGS 0.250% 06/07/2024			780,000.000	952,906.66
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			460,000.000	450,929.01
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08			85,000.000	117,685.71
BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18			455,000.000	437,254.67
BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17			490,000.000	479,799.27
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17			170,000.000	173,566.12
BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17			275,000.000	267,100.06
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	1,017,255.77
BANK OF MONTREAL 2.350% 09/11/2022 DD 09/11/17			450,000.000	432,844.99
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,996,594.41
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17			40,000.000	41,025.97
BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15			125,000.000	131,118.25
BARRACUDA NETWORKS 1/18 2ND 0.000% 01/09/2026 DD 01/03/18			395,000.000	402,240.35
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			817,950.000	809,770.51
BAT CAPITAL CORP 144A 3.557% 08/15/2027 DD 08/15/17			585,000.000	560,334.40
BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17			975,000.000	968,760.28
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	127,211.85
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	885,045.82
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	774,222.85

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BBCMS TRUST 2015- RRMZ M1 144A VAR RT 05/15/2020 DD 06/04/15			0.020	0.01
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			0.010	0.00
BBCMS TRUST 2015-RR RRI F 144A VAR RT 05/15/2032 DD 06/04/15			3.640	2.47
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,200,975.140	1,205,445.89
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,298,213.34
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,651,313.69
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,153,718.80
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			957,000.000	911,542.50
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			368,000.000	386,400.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	697,500.00
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			83,427.310	83,450.64
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			652,159.610	639,727.62
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			544,607.570	549,992.76
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			12,551.420	12,599.92
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			0.004	0.00
BELRON 10/17 USD COV-LITE TLB			515,000.000	517,358.70
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	585,106.23
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	786,775.84
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	183,698.75
BERRY PLASTICS 11/17 COV-LITE TLO			721,728.260	724,348.14
BERRY PLASTICS 2/18 TLQ			431,083.560	432,971.71
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			676,000.000	701,350.00
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			1,667,400.000	1,665,132.33
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			290,000.000	290,452.40
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			500,000.000	502,790.00
BLOUNT 10/17 COV-LITE TLB 0.000% 04/12/2023 DD 10/06/17			625,000.000	632,812.50
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	484,335.50
BLUEMOUNTAIN CLO 201 4A E 144A VAR RT 11/30/2026 DD 01/08/15			400,000.000	399,684.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			390,000.000	389,021.10
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			250,000.000	256,562.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			551,000.000	570,285.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	712,562.50
BOYD GAMING 3/17 COV-LITE TLB			857,819.930	861,723.01
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	815,321.02
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	608,735.00
BOYNE USA INC 144A 7.250% 05/01/2025 DD 04/11/18			409,000.000	419,736.25
BP CAPITAL MARKETS PLC 2.520% 09/19/2022 DD 09/19/17			145,000.000	140,783.61
BRAND ENERGY 6/17 COV-LITE TL			1,417,875.000	1,429,487.39
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			13,160,000.000	4,254,703.71

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BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			21,835,000.000	7,019,917.01
BRICKMAN GROUP 12/13 COV-LITE TL			1,161,525.920	1,167,461.32
BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17			180,000.000	164,965.33
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			220,000.000	213,968.47
BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			513,116.250	492,591.60
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			840,000.000	831,385.43
BUILDERS FIRSTSOURCE 1/17 TLB			1,846,256.280	1,853,179.74
BURGER KING 2/17 COV-LITE TLB3			3,766,920.610	3,767,711.66
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	436,679.69
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			2,737,136.830	2,737,913.08
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	252,165.23
BWAY 3/17 TLB			526,150.000	528,496.63
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	392,528.49
CABLE & WIRELESS 2/18 TLB4			1,965,000.000	1,969,912.50
CABLE ONE 4/17 COV-LITE TLB			169,150.000	169,572.88
CABLEVISION SYSTEMS 1/18 TLB			120,000.000	119,962.80
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			396,143.980	394,741.63
CACHE LOGISTICS TRUST REGS VAR RT 12/31/2049			750,000.000	575,955.16
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	502,494.45
CAESARS RESORT 12/17 COV-LITE TL			645,000.000	649,102.20
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			418,000.000	400,728.24
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			69,068.790	69,457.65
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	402,968.50
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			624,000.000	638,227.20
CALPINE 5/15 B5 COV-LITE TL			1,173,269.030	1,175,979.29
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			662,000.000	638,830.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			836,000.000	760,760.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			2,000.000	1,830.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			380,000.000	376,200.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	408,106.25
CAMPBELL SOUP CO 3.650% 03/15/2023 DD 03/16/18			930,000.000	930,680.88
CAMPING WORLD 11/16 COV-LITE TLB			1,382,458.950	1,385,057.97
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			1,950,000.000	1,481,788.25
CANADA HOUSING TRUST NO.1 2.000% 15-DEC-2019 CDA MTG BDS			1,105,000.000	859,341.60
CAPEX SA 144A 6.875% 05/15/2024 DD 05/15/17			280,000.000	281,400.00
CAPITAL ONE FINANCIAL CORP 3.200% 01/30/2023 DD 01/30/18			1,215,000.000	1,185,771.12
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			470,000.000	453,942.76
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	960,838.71
CARLYLE GLOBAL MARKE 5A D 144A VAR RT 10/16/2025 DD 12/04/14			700,000.000	701,166.20

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ALL KR2 AND KR3 - KR2GALLKRS00

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CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,051,000.000	1,051,000.00
CASELLA WASTE 4/17 COV-LITE TLB			257,536.460	258,502.22
CATALENT PHARMA 5/14 (USD) TLB			109,670.450	110,006.05
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	465,075.00
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	532,890.00
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			1,783,313.560	1,790,375.48
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	290,625.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,515,000.000	2,387,741.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	580,165.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	133,110.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	543,275.46
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	910,662.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	211,000.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			850,000.000	862,758.50
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,681,630.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			1,433,479.804	829,010.04
CDK GLOBAL INC 144A 4.875% 06/01/2027 DD 05/15/17			306,000.000	294,525.00
CEDAR FAIR LP / CANADA'S 144A 5.375% 04/15/2027 DD 04/13/17			648,000.000	641,520.00
CELGENE CORP 3.900% 02/20/2028 DD 02/20/18			255,000.000	251,055.86
CELGENE CORP 4.350% 11/15/2047 DD 11/09/17			500,000.000	475,961.11
CELGENE CORP 5.000% 08/15/2045 DD 08/12/15			235,000.000	244,825.39
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	2,017,988.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	855,075.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	324,000.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	879,391.50
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			318,000.000	312,037.50
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,140,242.60
CENTURYLINK 5/17 COV-LITE TLB			3,865,000.000	3,798,174.15
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	435,907.50
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			465,000.000	453,956.25
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	829,172.50
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	777,075.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			130,000.000	132,278.90
CEQUEL COMMUNICATIONS HOL 144A 7.500% 04/01/2028 DD 04/05/18			885,000.000	904,912.50
CF BLACKROCK EX US SUPERFUND B FD			17,006,441.530	525,786,333.09
CFG INVESTMENTS 2017- 1 A 144A 7.870% 11/15/2026 DD 11/09/17			1,181,000.000	1,232,455.23
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			981,000.000	972,710.55
CHANNEL LINK ENTERPRISES FINAN VAR RT 12/30/2050			342,000.000	410,093.48
CHARLES RIVER LABORATORIE 144A 5.500% 04/01/2026 DD 04/03/18			270,000.000	273,712.50

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CHARTER COMM OPERATING 12/17 TLB			2,617,691.640	2,626,408.55	
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	644,700.00	
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	974,160.00	
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			658,000.000	653,065.00	
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	82,968.75	
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	750,910.67	
CHG HEALTHCARE 12/17 COV-LITE TLB			648,348.730	652,809.37	
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	131,088.10	
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	166,548.00	
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17			235,000.000	229,007.50	
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			1,294,000.000	1,332,820.00	
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	604,742.05	
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	916,574.90	
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			2,404,000.000	2,214,685.00	
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			405,000.000	234,393.75	
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			255,000.000	251,146.21	
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,570,000.000	1,544,205.40	
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/07/2025 DD 01/18/18			755,000.000	753,716.50	
CIRQUE DU SOLEIL 6/17 TL			1,385,786.250	1,385,204.22	
CISION US 8/17 (USD) COV-LITE TL			882,787.500	889,593.79	
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,555,000.000	1,591,931.25	
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18			217,000.000	222,168.94	
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	7,754.10	
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			1,050,000.000	1,041,048.33	
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			1,425,000.000	1,403,349.40	
CITIBANK CREDIT CARD ISS A8 A8 1.860% 08/08/2022 DD 08/08/17			640,000.000	626,763.13	
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	152,793.07	
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			1,010,000.000	997,808.92	
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			205,000.000	197,482.08	
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			635,000.000	617,890.33	
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	884,139.94	
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			2,931,936.160	2,942,391.74	
CLEAN HARBORS 6/17 COV-LITE TL			776,100.000	779,336.34	
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	775,738.03	
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,739,790.552	1,378,093.31	
COINMACH 6/17 COV-LITE TLB1			1,308,425.020	1,315,516.68	
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			1,731,912.500	1,778,807.84	
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,095,000.000	1,098,731.76	
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,431,397.50	



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COLOMBIAN TES 7.000% 05/04/2022			3,771,000,000.000	1,416,729.51
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,495,000.000	1,342,222.29
COMCAST CORP 3.550% 05/01/2028 DD 02/08/18			2,115,000.000	2,085,715.74
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,130,492.08
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			420,000.000	294,042.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,740,000.000	622,920.00
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,618,584.73
COMM 2014-PAT MORTG PAT G 144A VAR RT 08/13/2027 DD 09/30/14			948,000.000	933,259.55
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			418,036.070	418,048.61
COMMIT TO PUR FHLMC GOLD SFM 4.000% 12/01/2047 DD 12/01/17			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2048 DD 10/01/18			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 11/01/2047 DD 11/01/17			0.000	8.10
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2048 DD 04/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 01/20/2048 DD 01/01/18			0.000	-0.03
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2048 DD 07/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 11/20/2047 DD 11/01/17			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 12/20/2047 DD 12/01/17			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.500% 04/20/2048 DD 04/01/18			350,000.000	363,856.43
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	500,579.48
COMMSCOPE 8/15 TRANCHE 5 TL			254,237.400	255,350.96
COMMUNICATIONS SALES 2/17 TLB			928,634.920	895,742.67
COMMUNITY HEALTH 5/15 TLG			48,134.760	46,891.44
COMPASS POWER 12/17 TL 0.000% 12/13/2024 DD 12/01/17			650,000.000	657,514.00
COMPUWARE 1/17 TLB3			318,250.000	321,830.32
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			420,000.000	422,801.40
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			665,000.000	650,229.93
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,276,462.67
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	421,251.40
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,048,812.790	1,033,636.47
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			185,000.000	181,220.24
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	375,783.23
CONSTELLATION BRANDS INC 2.000% 11/07/2019 DD 11/07/17			970,000.000	956,647.48
CONSTELLATION BRANDS INC 2.250% 11/06/2020 DD 11/07/17			575,000.000	562,623.86
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,920,000.000	2,991,072.12
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,309,000.000	1,282,820.00
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	625,725.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			46,114.560	67,098.08
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	342,813.75
COOPER-STANDARD 10/16 COV-LITE TLB			786,030.140	788,734.08

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15			145,000.000	162,883.78
COOPERATIEVE RABOBANK UA/NY 2.250% 01/14/2020 DD 01/14/15			1,765,000.000	1,742,305.77
COOPERATIEVE RABOBANK UA/NY 2.500% 01/19/2021 DD 01/19/16			765,000.000	752,559.60
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			299,000.000	292,272.50
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			555,000.000	521,700.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			121,645.341	119,285.86
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			890,000.000	872,200.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			540,000.000	523,800.00
CPA GLOBAL 10/17 (USD) TL			560,000.000	559,535.20
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			357,300.000	359,829.69
CPI INTERNATIONAL 7/17 TL			1,052,362.500	1,055,656.40
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			779,102.651	785,919.80
CREDIT SUISSE COMMERC C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,297,000.000	1,297,324.25
CREDIT SUISSE COMMERC C2 D 144A VAR RT 01/15/2049 DD 05/01/07			1,134,000.000	1,441,181.43
CREDIT SUISSE COMMERC C4 B 144A VAR RT 09/15/2039 DD 09/01/06			294,000.000	294,349.86
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			1,219,906.344	1,213,709.09
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			66,749.221	68,297.80
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,681,882.271	1,379,144.80
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	34,354.04
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			391,982.972	3.92
CREDIT SUISSE MORT GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,847,992.27
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			70,546.310	0.00
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			2,129,437.070	2,098,044.91
CROWN AMERICAS 1/18 (EUR) COV-LITE TLB			235,000.000	290,821.10
CROWN AMERICAS LLC / CROW 144A 4.750% 02/01/2026 DD 01/26/18			441,000.000	426,667.50
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,935,375.00
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,079,320.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			1,004,000.000	993,960.00
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			1,300,000.000	1,443,000.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,316,000.000	1,546,286.84
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,412,000.000	2,278,351.08
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			690,000.000	660,675.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,436,000.000	1,482,670.00
CSX CORP 2.600% 11/01/2026 DD 10/18/16			430,000.000	392,471.60
CSX CORP 3.800% 03/01/2028 DD 02/20/18			255,000.000	253,741.80
CUMULUS MEDIA 12/13 TLB			919,575.640	772,443.54
CVS HEALTH CORP 2.125% 06/01/2021 DD 05/25/16			575,000.000	555,509.72
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			7,030,000.000	7,079,560.80



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CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			3,790,000.000	3,806,147.67
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			262,224.239	241,651.31
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			22,881.809	20,883.12
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			91,941.012	82,770.99
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04			257,351.755	246,378.46
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			68,124.240	62,602.44
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,023,157.765	948,835.07
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			367,911.836	331,763.14
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			22,966.090	22,197.52
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			420,000.000	420,525.00
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			1,876,000.000	1,871,310.00
CYXTERA 3/17 COV-LITE TLB			253,087.500	253,087.50
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,045,389.37
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	582,729.23
DAVITA 6/14 TLB			1,582,526.830	1,595,392.77
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			335,000.000	323,794.25
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			717,000.000	699,971.25
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,057,510.000	4,092,566.89
DCP MIDSTREAM LP VAR RT 12/31/2049 DD 11/20/17			372,000.000	370,605.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,050,000.000	992,250.00
DELEK & AVNER TAMAR BOND 144A 5.412% 12/30/2025			375,000.000	381,285.00
DELEK LOGISTICS PARTNERS 144A 6.750% 05/15/2025 DD 05/23/17			615,000.000	621,150.00
DELHI INTERNATIONAL AIRPO 144A 6.125% 10/31/2026 DD 10/31/16			500,000.000	502,029.50
DELL 10/17 COV-LITE TLB			2,657,485.430	2,659,691.14
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			680,000.000	651,950.00
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			1,725,000.000	1,722,879.16
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			243,590.770	254,771.30
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			144,000.000	144,360.00
DIAMONDBACK ENERGY INC 144A 5.375% 05/31/2025 DD 11/30/17			302,000.000	305,926.00
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			212,000.000	209,615.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,204,000.000	1,222,662.00
DIEBOLD 5/17(USD) TLB			186,681.790	186,623.91
DIGICERT 9/17 COV-LITE TL			644,000.000	650,845.72
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	793,569.94
DISCOVERY COMMUNICATIONS LLC 2.200% 09/20/2019 DD 09/21/17			710,000.000	702,737.13
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	40,443.75
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,698,045.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	368,156.25
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	276,287.50

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DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,488,000.000	3,270,872.00
DOLE FOOD 4/17 TLB			335,750.000	336,169.69
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	165,161.95
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	319,406.12
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			450,000.000	450,014.49
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			430,000.000	454,295.00
DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17			420,000.000	403,637.00
DR PEPPER SNAPPLE GROUP INC 2.550% 09/15/2026 DD 09/16/16			225,000.000	201,078.60
DR PEPPER SNAPPLE GROUP INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	649,897.65
DUFF & PHELPS 10/17 COV-LITE TLB			445,723.180	448,232.60
DUFF & PHELPS 12/17 COV-LITE 0.000% 12/04/2024 DD 11/29/17			910,000.000	911,137.50
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			271,382.048	266,814.03
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,539,474.54
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	300,811.18
DUPONT (E.I.) DE NEMOURS 3/17 (USD) TL			189,425.140	189,188.36
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			595,000.000	594,506.15
DYNEGY 12/17 COV-LITE TLC2			363,028.783	365,087.16
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	150,213.08
EAB/ADVISORY BOARD 9/17 COV-LITE TL			530,000.000	530,222.60
EB DV INT CRED BOND IDX FD			2,308,604.345	844,100,189.48
ECOLAB INC 1.000% 01/15/2024			325,000.000	404,886.58
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	238,131.77
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			780,000.000	791,700.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	850,096.80
ELIX AVIATION 2/17 SERIES B TL			2,974,900.230	2,934,590.33
ELIX AVIATION 2/17 SERIES C TL			1,476,592.530	1,465,591.91
EMDEON 3/17 COV-LITE TLB			1,032,384.690	1,034,583.67
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,887,000.000	4,197,960.00
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,480,000.000	1,413,395.03
EMI MUSIC PUBLISHING 12/17 TL			1,038,029.680	1,040,624.75
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			1,207,000.000	1,176,378.41
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,215,864.78
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,467,000.000	3,414,995.00
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			982,000.000	972,787.33
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,865,000.000	3,671,750.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			141,000.000	140,295.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			617,000.000	614,686.25
ENDO PHARMACEUTICALS 4/17 TLB			828,425.000	826,006.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,623,450.00

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ENERGIZER 5/15 TLB			296,954.320	297,200.80
ENERGY TRANSFER EQUITY 10/17 TLB			3,445,864.090	3,437,249.43
ENERGY TRANSFER EQUITY LP 4.250% 03/15/2023 DD 10/18/17			636,000.000	616,920.00
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			3,770,000.000	3,779,425.00
ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13			601,000.000	620,532.50
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			685,000.000	693,806.38
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			280,000.000	291,085.51
ENERGY TRANSFER PARTNERS LP VAR RT 11/01/2066 DD 11/01/13			2,143,000.000	1,885,840.00
ENERGY TRANSFER PARTNERS LP VAR RT 12/31/2049 DD 11/16/17			372,000.000	355,957.51
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	217,491.56
ENLINK MIDSTREAM PARTNERS LP 4.150% 06/01/2025 DD 05/12/15			113,000.000	109,828.19
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			875,000.000	884,036.63
ENNIS-FLINT 5/16 TLB			681,894.490	683,033.26
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,290,402.46
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			1,135,000.000	1,087,078.43
ENTERPRISE PRODUCTS OPERATING VAR RT 06/01/2067 DD 06/01/09			1,615,000.000	1,608,943.75
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,671,000.000	2,603,293.50
ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16			750,409.320	752,660.55
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			724,000.000	747,530.00
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			53,000.000	53,238.50
EQUIAN 2/18 COV-LITE TLB			228,850.000	229,898.13
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			501,083.910	502,021.59
EQUINIX INC 2.875% 03/15/2024			675,000.000	822,801.94
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			2,072,000.000	2,103,080.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,277,000.000	1,331,272.50
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,750,000.000	2,142,337.21
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	853,235.55
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,272,148.54
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,185,000.000	1,444,816.99
EVO PAYMENTS 12/16 COV-LITE TL			580,712.500	585,067.84
EVOQUA WATER 12/17 COV-LITE TL			844,852.810	850,133.15
EW SCRIPPS 8/17 COV-LITE TLB 0.000% 10/02/2024 DD 08/08/17			917,700.000	919,608.82
EXAMWORKS 1/17 TLB			1,305,087.940	1,313,244.74
EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09			430,000.000	468,962.57
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			608,475.000	614,182.49
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			1,630,000.000	1,681,792.34
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	382,468.39
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,510,849.09
EXPORT-IMPORT BANK OF KOR 144A 6.750% 08/09/2022			18,400,000.000	278,343.66

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EXPRESS OIL 2/18 DELAYED TL			89,698.500	89,698.50
EXPRESS OIL 2/18 TL			560,301.500	560,301.50
EXTENDED STAY 2/17 TLB			1,002,418.410	1,007,430.51
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			415,000.000	392,175.00
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	536,085.00
FAGE INTERNATIONAL SA/ FA 144A 5.625% 08/15/2026 DD 08/03/16			1,094,000.000	1,017,420.00
FAIRMOUNT MINERALS 10/17 COV-LITE TL			730,000.000	737,300.00
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,491,169.26
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			215,327.298	215,980.71
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			537,031.738	545,204.50
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			565,044.335	567,622.52
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			710,381.960	713,340.92
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,170,656.60
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	488,506.54
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			660,000.000	663,300.00
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			275,000.000	260,562.50
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,120,081.340	2,193,169.47
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			6,683.420	7,247.44
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			68,464.190	70,877.87
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03			889.070	893.87
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04			495.830	499.55
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			47,119.900	52,277.45
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			199,604.270	219,688.34
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			20,344.040	22,694.36
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			61,552.940	64,734.46
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,525.110	11,158.15
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			20,124.230	20,523.74
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			3,244.340	3,308.18
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			12,226.710	13,746.41
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95			278.060	278.88
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04			10,053.310	10,119.07
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03			840.030	844.57
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			2,331.470	2,495.56
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			103,639.760	114,276.36
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			117,918.740	130,015.85
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			83,586.790	90,122.78
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			451,261.180	486,815.82
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			241,534.830	263,059.67
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			96,840.070	104,434.61

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	57,630.370	59,665.97
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	68,886.150	76,088.33
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	423,077.060	415,892.70
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	955,413.740	962,633.27
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	558,547.660	548,629.07
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	194,070.560	200,009.66
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,759,387.710	1,718,329.88
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	501,723.950	517,070.54
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,437,761.360	1,403,755.54
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	965,771.160	942,731.66
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,537,788.340	1,582,041.92
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	12,499.520	12,571.97
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	17,382.200	17,517.48
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	22,986.450	23,294.47
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	49,202.110	50,725.29
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	84,861.330	87,474.38
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	764,492.900	780,057.79
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	486,656.560	486,174.53
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	232,310.700	237,080.08
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	576,691.340	568,964.56
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	700,926.390	691,526.01
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	358,896.180	371,548.18
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	519,717.070	538,084.93
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,943,715.820	1,958,456.11
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	616,301.300	620,975.54
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	516,832.090	508,055.13
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,351,330.500	2,311,464.28
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	231,237.470	227,011.44
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	584,822.290	587,208.61
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	851,344.840	831,474.54
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	454,609.730	443,833.95
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,848,073.280	4,862,670.06
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	708,271.06
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	933,900.71
FHLMC	MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	104,957.40
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,018,290.57
FIDEICOMISO PA CONCESION 144A	6.750% 02/15/2044 DD 12/21/17		2,236,745,000.000	804,814.69
FILTRATION GROUP 3/18 (USD) TL			1,715,000.000	1,719,287.50
FILTRATION GRP COV-LT TLB			1,185,000.010	1,191,422.71

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FINLAND GOVERNMENT BOND 144A 1.500% 04/15/2023			1,660,000.000	2,195,055.22
FIRST DATA 11/17 TL			647,201.750	647,933.09
FIRST DATA 6/15 (USD) TL			100,000.000	101,150.00
FIRST DATA 6/17 TL			2,487,053.050	2,490,410.57
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	600,000.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			2,524,000.000	2,568,170.00
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			1,973,000.000	1,985,331.25
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			1,261,000.000	1,323,671.70
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,780,000.000	2,860,581.16
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			660,000.000	669,576.60
FJORD1 ASA REGS VAR RT 11/22/2022			3,000,000.000	49,981.18
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	258,390.00
FLEXERA SOFTWARE 1/18 COV-LITE 0.000% 01/24/2025 DD 01/16/18			340,000.000	341,417.80
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,304,274.230	1,225,209.13
FLOATEL 5/14 COV-LITE TL			813,058.530	674,838.58
FLOOR AND DECOR 3/17 COV-LITE TL			261,775.060	262,429.50
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			10,275.680	11,418.38
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			15,997.850	17,421.67
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			553.920	618.16
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,288.210	1,437.61
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			652.170	727.81
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,254.980	1,400.53
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			4,426.080	4,939.41
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,915.210	2,137.33
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			1,214.300	1,355.13
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			733.450	841.43
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,541.050	1,719.78
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			32,500.680	36,117.04
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			46,044.530	52,295.78
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			107,437.500	116,632.05
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			78,237.800	84,941.66
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94			368.780	373.19
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			103.770	116.00
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			565.250	630.81
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			1,247.920	1,392.65
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			3,638.600	4,060.60
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			174.900	177.54
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96			3,824.750	3,834.56
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			398.440	444.65



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	173.870	174.06
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,258.970	3,636.94
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,796.190	3,120.49
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	3,639.490	4,061.59
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,021.940	2,256.44
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	516.140	576.00
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	333.990	372.73
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,724.410	4,156.36
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	196.210	218.97
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,733.850	1,934.94
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	932.180	933.29
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	200.250	223.47
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	207.750	210.44
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	177.320	180.05
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,119.360	1,249.18
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	5,318.980	5,936.29
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,032.740	2,330.67
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	4,587.590	5,131.66
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	20.230	20.27
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	66,616.680	73,126.63
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	532.010	593.71
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	1,390.110	1,459.89
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	40,313.200	45,502.22
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	716.200	799.26
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	995.160	1,110.58
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,501.360	3,907.44
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	765.930	854.76
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	483.540	539.62
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,223.870	3,597.77
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	14,664.730	16,490.95
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,720.340	1,919.86
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,657.520	5,880.46
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	24,522.840	25,631.30
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,276.990	4,686.23
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	480.880	536.65
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	608.430	678.99
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,160.220	6,298.23
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	13,958.650	15,364.68
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,133.480	8,790.70

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,581.250	7,743.75
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	32,322.420	36,406.95
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	11,242.230	11,604.38
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,468.370	5,589.22
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	23,713.090	26,052.40
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	656.200	732.30
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,481.440	2,769.23
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,127.400	4,606.09
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	353,064.490	397,232.24
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	536,484.190	579,224.61
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	68,693.080	75,389.02
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,278.220	3,448.50
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	932,043.180	1,006,307.34
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	90,710.360	99,800.59
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	154,234.660	173,521.59
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,211.770	3,613.18
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	24,566.440	25,594.90
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,298.820	1,310.52
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,395.080	8,823.62
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	7,920.110	8,538.18
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	30,367.290	30,844.97
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	38,838.170	44,015.89
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	35,954.850	40,303.37
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	41,597.240	46,499.22
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	8,669.640	9,119.28
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	48,829.180	52,881.59
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,442.020	1,517.27
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	27,800.770	31,040.59
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	52,543.450	56,712.82
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	159,244.100	178,499.88
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,539.370	3,949.86
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	93,132.170	98,474.75
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	312,353.310	330,408.92
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,385,233.110	1,465,522.48
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	566,846.620	569,543.57
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	786,820.290	793,426.75
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	189,317.570	194,821.62
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	68,754.240	70,743.58
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	384,384.870	387,997.10



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	6,118.650	6,294.82
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	87,828.250	92,894.87
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	621,491.300	642,397.74
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	830,627.620	879,641.59
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	104,116.400	112,607.74
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,542,895.140	1,594,862.15
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	103,613.910	111,681.39
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,350,043.710	1,395,420.26
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,085,523.800	3,189,682.47
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,904,598.590	2,921,442.68
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	326,947.160	367,052.63
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	266,689.980	275,832.69
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,529,563.120	1,618,142.52
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	693,222.530	693,105.15
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	795,578.410	795,190.39
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	284,866.180	287,551.75
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,684,360.500	1,700,223.85
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	631,601.890	637,552.99
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	664,733.580	654,470.88
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	257,488.110	253,518.57
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,293,340.390	1,273,410.23
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	636,734.480	626,903.13
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	752,686.720	741,082.42
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,127,044.440	1,206,123.39
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	631,724.210	621,270.79
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	882,291.260	883,228.59
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,087,766.250	1,091,610.32
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,186,702.520	1,186,504.11
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,269,066.820	1,238,869.03
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,921,108.720	1,875,426.41
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	622,752.080	639,513.88
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	918,942.090	897,086.17
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,059,218.200	1,033,981.70
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,101,375.810	1,084,390.38
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	116,799.090	114,995.79
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,249,686.810	1,229,008.32
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	259,607.870	268,498.36
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	927,818.760	952,791.64
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,436,834.660	1,435,865.96

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	252,059.160	247,110.16
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,509,026.330	1,513,912.25
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	549,289.070	567,761.42
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	65,777.090	67,699.35
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	996,369.450	999,577.25
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,160,683.130	1,133,045.34
FOCUS BRANDS FUNDI 1A A2I 144A		3.857% 04/30/2047 DD 04/06/17	535,950.000	538,565.44
FOCUS FINANCIAL PARTNERS		1/18 0.000% 07/03/2024 DD 01/08/18	159,600.000	159,999.00
FORD MOTOR CO		5.291% 12/08/2046 DD 12/08/16	675,000.000	660,079.83
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,465,000.000	1,684,826.71
FORMULA ONE		1/18 (USD) 0.000% 02/01/2024 DD 01/09/18	2,207,232.890	2,201,714.81
FORTRESS INVESTMENT		6/17 TLB 0.000% 12/27/2022 DD 05/17/17	309,119.810	312,597.41
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT		10/25/2027 DD 04/28/15	1,150,000.000	1,173,851.58
FREEDOM MORTGAGE		2/17 TLB	128,364.780	129,541.89
FREEDOM MORTGAGE CORP		144A 8.125% 11/15/2024 DD 11/07/17	375,000.000	384,375.00
FREEMPORT-MCMORAN INC		3.550% 03/01/2022 DD 02/13/12	184,000.000	178,020.00
FREEMPORT-MCMORAN INC		4.550% 11/14/2024 DD 11/14/14	1,769,000.000	1,738,042.50
FREEMPORT-MCMORAN INC		5.450% 03/15/2043 DD 09/15/13	1,945,000.000	1,788,816.50
FREMF 2012-K708 K708 X2A 144A		0.200% 02/25/2045 DD 06/01/12	51,286,472.444	55,804.81
FREMF 2012-K708 K708 X2B 144A		0.200% 02/25/2045 DD 06/01/12	11,743,018.000	17,818.85
FREMF 2012-K708 MO K708 D 144A		0.000% 02/25/2045 DD 06/01/12	5,419,858.000	5,101,170.35
FREMF 2013-K712 K712 X2A 144A		0.100% 05/25/2045 DD 04/01/13	53,523,455.046	65,250.44
FREMF 2013-K712 K712 X2B 144A		0.100% 05/25/2045 DD 04/01/13	13,271,000.000	21,982.08
FREMF 2013-K712 MO K712 D 144A		0.000% 05/25/2045 DD 04/01/13	5,688,000.000	5,011,128.00
FREMF 2014-K41 MO K41 X2A 144A		0.100% 11/25/2047 DD 12/01/14	45,689,043.743	235,152.37
FREMF 2014-K41 MO K41 X2B 144A		0.100% 11/25/2047 DD 12/01/14	9,902,000.000	53,540.11
FREMF 2014-K41 MORT K41 D 144A		0.000% 11/25/2047 DD 12/01/14	4,244,000.000	2,599,450.00
FREMF 2015-KF11 MO KF11 B 144A VAR RT		09/25/2025 DD 11/24/15	0.006	0.01
FREMF 2015-KF11 MO KF11 C 144A VAR RT		09/25/2025 DD 11/24/15	3,285,580.930	3,311,865.58
FREMF 2016-K504 K504 X2A 144A		0.100% 09/25/2020 DD 01/01/16	21,091,775.150	33,746.84
FREMF 2016-K504 K504 X2B 144A		0.100% 09/25/2020 DD 01/01/16	2,534,000.000	5,068.00
FREMF 2016-K504 MO K504 C 144A		0.000% 09/25/2020 DD 01/01/16	1,900,000.000	1,595,430.00
FRONTIER COMMUNICATIONS C 144A		8.500% 04/01/2026 DD 03/19/18	712,000.000	688,860.00
FRONTIER COMMUNICATIONS CORP		6.875% 01/15/2025 DD 09/17/14	405,000.000	239,456.25
FRONTIER COMMUNICATIONS CORP		7.125% 01/15/2023 DD 08/15/12	444,000.000	299,562.36
FRONTIER COMMUNICATIONS CORP		7.625% 04/15/2024 DD 04/10/13	502,000.000	313,750.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT		12/15/2034 DD 02/01/15	1,150,000.000	1,142,131.02
GARDA WORLD 5/17(USD) COV-LITE TL			779,918.240	786,258.97
GARTNER 3/17 TLB			1,963,994.680	1,972,596.97

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,898,000.000	2,898,000.00
GAS NATURAL MEXICO SA DE CV 7.670% 07/03/2025			70,650.000	1,094.84
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,381,000.000	1,403,441.25
GCI INC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,012,500.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			1,195,000.000	1,168,660.91
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			1,470,000.000	1,436,999.64
GENERAC POWER 12/17 TLB			1,090,000.000	1,092,452.50
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			1,220,000.000	1,216,082.38
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	153,761.90
GENERATION BRANDS 11/17 TL			522,565.160	523,871.58
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			785,000.000	739,862.50
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			1,658,412.663	1,667,749.53
GENESYS 6/17 (USD) COV-LITE TL			43,527.890	43,799.94
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	247,050.00
GEO GROUP 3/17 TLB			411,887.500	412,814.25
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			645,000.000	636,937.50
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,110,000.000	1,085,025.00
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			505,000.000	496,162.50
GIBSON ENERGY INC 5.250% 15-JUL-2024 144A			415,000.000	322,697.30
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	74,625.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	161,200.00
GLOBAL PAYMENTS 3/18 TLB			409,142.248	410,676.53
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			2,027,000.000	2,057,405.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	138,819.98
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			129,859.139	121,251.53
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			6,733.350	6,902.19
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			393.460	394.51
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,830.840	1,956.56
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			380.580	406.53
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,968.940	1,974.32
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			284.490	285.25
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			212.750	225.92
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			3,674.100	3,686.81
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,535.190	2,596.55
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			10,706.530	10,954.32
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,169.370	1,184.22
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			222.850	223.46
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			461.670	472.30
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,920.850	5,043.16

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GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,782.080	1,854.19
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,024.160	1,032.37
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	8,996.430	9,343.33
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,573.840	4,659.60
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,716.270	3,724.23
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	18,935.090	21,151.89
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,952.980	7,038.00
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,054.630	1,074.58
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	15,926.270	17,525.30
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,260.940	1,418.60
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	6,759.660	7,360.80
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	10,192.700	11,884.71
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	38,388.340	43,252.11
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	16,560.920	18,819.62
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,634.290	4,002.33
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,055.390	4,146.21
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,279.330	2,538.56
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,756.720	4,981.51
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	17,982.070	20,351.87
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	16,975.170	19,183.80
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	214,304.300	236,115.63
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,481.670	8,822.28
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	282,711.020	298,885.22
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	127,090.890	134,380.78
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	165,316.750	177,288.97
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	6,674.200	7,524.32
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	4,158.990	4,470.17
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	6,222.460	7,390.50
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	22,179.850	26,612.46
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	10,025.360	11,975.35
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	212,067.550	235,996.13
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	54,492.570	60,641.22
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,051,907.610	1,049,463.72
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	142.790	158.54
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	182.850	188.60
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	143.780	157.10
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	236,867.190	247,630.40
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	406,796.090	425,286.16
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	56,600.500	61,399.93

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GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			103,375.880	108,766.72
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			135,295.140	142,360.57
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			480,251.850	474,658.05
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			1,070,161.420	1,057,917.14
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			2,863,483.770	2,907,383.92
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			507,922.220	502,215.41
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			406,704.510	402,176.68
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			467,016.490	461,817.14
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			510,850.590	505,163.16
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			386,839.600	407,627.09
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,853,982.540	1,919,284.76
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			153,369.610	155,107.07
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			1,021,783.590	1,033,359.06
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			952,472.300	986,002.75
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			304,302.560	307,749.94
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,139,408.350	1,152,316.81
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			2,830,985.890	2,930,507.90
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,168,328.280	1,181,564.85
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			825,147.360	854,110.36
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			3,059,354.760	3,018,736.96
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			423,946.660	428,488.70
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			612,542.740	604,249.33
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			645,632.750	652,500.17
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			865,786.690	874,994.22
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			992,304.990	978,353.54
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,344,952.440	1,359,255.84
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,367,364.320	1,381,906.06
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,399,999.670	1,414,919.82
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			105,000.000	104,416.24
GOLDEN ENTERTAINMENT 6/17 TL			1,062,337.500	1,066,990.54
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			924,000.000	1,147,177.02
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			2,980,000.000	2,968,385.57
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			1,410,000.000	1,371,263.25
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17			160,000.000	154,024.20
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,205,000.000	1,179,612.66
GOPHER RESOURCE 2/18 COV-LITE TLB			555,000.000	559,856.25
GOVERNMENT OF CANADA 1.250% 01-FEB-2020 SER H565			6,940,000.000	5,332,105.49
GOVERNMENT OF CANADA 1.250% 01-NOV-2019			1,450,000.000	1,116,429.71
GRAFTECH 2/18 COV-LITE TLB			660,000.000	660,000.00

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GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			0.020	0.00
GREATBATCH/INTEGER 11/17 TLB			624,060.950	628,841.26
GREEKTOWN CASINO 4/17 COV-LITE TLB			263,675.000	263,806.84
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			1,947.274	1,129.42
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			730,000.000	700,070.00
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			630,000.000	632,551.50
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			2,745,186.210	2,754,437.49
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			475,000.000	498,750.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			129,000.000	129,000.00
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	29,535.62
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			190,000.000	196,935.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			29,235.146	7,066.13
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			864,420.715	208,901.96
GS MORTGAGE SECURI CHLL A 144A VAR RT 02/15/2037 DD 03/05/18			810,000.000	809,972.06
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	987,852.00
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			2,605,067.563	2,015,423.55
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	640,910.25
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,585,276.600	1,570,084.42
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			529,346.850	533,635.73
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			315,053.150	320,032.82
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			299,000.000	301,616.25
H.B. FULLER 10/17 COV-LITE TLB			1,296,750.000	1,302,429.77
H2P 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			813,284.430	883,631.81
HAIL 2017-1 C 10.278% 07/15/2041 DD 07/01/16			5,234,148.390	5,217,022.25
HALCON RESOURCES CORP 144A 6.750% 02/15/2025 DD 02/15/18			986,000.000	962,582.50
HALCON RESOURCES CORP 6.750% 02/15/2025 DD 08/15/17			566,000.000	556,095.00
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	381,712.50
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			236,000.000	228,920.00
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			1,177,075.720	1,178,146.85
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			498,423.350	488,112.62
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			99,323.460	98,855.39
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			374,674.740	384,570.54
HARLAND CLARKE 10/17 B7 COV-LITE TL			544,765.160	549,003.44
HARTFORD FINANCIAL SERVICES GR 4.400% 03/15/2048 DD 03/15/18			565,000.000	576,572.26
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	300,414.59
HARVEY GULF 6/13 COV-LITE TLB			647,867.620	273,186.34
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	986,333.41
HCA 3/18 B10 TL			470,000.000	473,449.80
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	687,750.00



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	790,335.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,670,585.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,292,700.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			2,200,000.000	2,248,840.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,224,052.50
HCA INC 5.500% 06/15/2047 DD 06/22/17			65,000.000	62,806.25
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,510,643.75
HD SUPPLY 8/17 COV-LITE TLB4			14,850.280	14,935.67
HD SUPPLY 8/17 TLB3			377,190.010	379,389.03
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16			439,000.000	462,464.55
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			533,662.500	536,330.82
HEARTLAND DENTAL 7/17 COV-LITE TL			623,437.500	623,568.43
HELIOS ISSUER LLC SE 1A B 144A 6.000% 09/20/2049 DD 04/19/17			1,699,821.380	1,667,407.49
HELIOS ISSUER LLC SE 1A C 144A 8.000% 09/20/2049 DD 04/19/17			483,230.910	487,942.41
HELIX 2/17 TL 0.000% 06/03/2024 DD 02/23/17			194,202.990	195,943.05
HELP/SYSTEMS 3/18 TL			470,000.000	470,000.00
HENRY COMPANY 9/16 COV-LITE TLB			657,650.000	666,284.94
HERTZ 6/16 COV-LITE TLB			432,300.000	432,096.82
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			864,000.000	876,960.00
HIDROVIAS INTERNATIONAL F 144A 5.950% 01/24/2025 DD 01/24/18			1,055,000.000	1,044,661.00
HILEX POLY 12/16 COV-LITE TL			1,104,436.100	1,109,096.82
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	427,228.75
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	421,950.00
HILTON GRAND VACATIONS BORROWE 6.125% 12/01/2024 DD 12/01/17			307,000.000	326,187.50
HILTON HOTELS 8/16 EXTENDED TL			1,173,164.880	1,178,807.81
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	527,098.32
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	572,431.78
HOFFMASTER 11/16 COV-LITE TL			465,300.000	470,827.77
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			881,000.000	898,620.00
HOLOGIC INC 144A 4.375% 10/15/2025 DD 10/10/17			603,000.000	581,895.00
HOLOGIC INC 144A 4.625% 02/01/2028 DD 01/19/18			164,000.000	157,440.00
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			50,142.930	51,330.37
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			143,049.960	133,983.21
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	603,282.03
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,260,725.62
HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18			780,000.000	795,600.00
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	133,227.13
HUB INTERNATIONAL 10/13 (USD) TL			164,587.030	165,386.92
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,601,145.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUBBARD RADIO 5/15 TLB			271,247.480	272,348.74
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	206,462.50
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			793,000.000	837,606.25
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,646,839.70
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,309,812.36
HUNGARY GOVERNMENT INTERNATION 6.250% 01/29/2020 DD 01/29/10			1,985,000.000	2,099,137.50
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,000,000.000	2,177,600.00
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,312,903.20
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	239,326.65
HUSKY IMS 3/18 COV-LITE TLB			455,000.000	454,303.85
HYATT HOTEL PORTF MZA MZA 144A VAR RT 08/15/2020 DD 11/07/17			4,276,000.000	4,337,794.62
HYLAND SOFTWARE 1/17 TL			167,726.070	169,044.40
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			742,000.000	754,985.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	0.00
ICSH 10/17 COV-LITE DELAYED TL			145,917.640	145,917.64
ICSH 4/17 COV-LITE DELAYED TL			55,566.160	55,496.70
ICSH 4/17 COV-LITE TL			1,176,355.260	1,174,884.81
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			800,000.000	776,000.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	319,001.25
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			233,333.330	234,499.99
IMG WORLDWIDE 5/14 COV-LITE TL			1,911,520.860	1,922,512.10
IMS HEALTH 9/17 (USD) COV-LITE TLB2			462,675.000	464,757.04
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	630,391.42
INC RESEARCH / INVENTIV HEALTH 8/17 TLB			647,356.340	649,278.99
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	480,675.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			705,000.000	893,055.58
INDONESIA TREASURY BOND 5.625% 05/15/2023			6,569,000,000.000	469,982.23
INDONESIA TREASURY BOND 6.125% 05/15/2028			37,949,000,000.000	2,653,059.65
INDONESIA TREASURY BOND 6.625% 05/15/2033			15,201,000,000.000	1,076,521.52
INDONESIA TREASURY BOND 7.000% 05/15/2022			34,831,000,000.000	2,621,280.87
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,649,735.23
INDONESIA TREASURY BOND 7.500% 05/15/2038			14,323,000,000.000	1,052,835.32
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	540,128.94
INDONESIA TREASURY BOND 8.250% 07/15/2021			28,799,000,000.000	2,233,012.90
INDONESIA TREASURY BOND 8.375% 03/15/2024			13,741,000,000.000	1,090,444.62
INDONESIA TREASURY BOND 8.375% 09/15/2026			26,102,000,000.000	2,092,620.34
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,378,465.90
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	666,952.61
INEOS 10/17 (USD) TLB			350,000.000	350,700.00



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INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			880,000.000	889,900.00
INFORMATICA 1/18 (USD) COV-LITE TLB1			626,424.440	629,750.75
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			572,000.000	570,570.00
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	19,324.49
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	175,592.60
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			485,000.000	492,275.00
INSTITUTO COSTARRICENSE D 144A 6.375% 05/15/2043 DD 05/15/13			270,000.000	238,113.00
INT TERM CREDIT BOND INDEX NL FD B			5,945,162.270	218,477,210.63
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,315,411.26
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			160,000.000	160,000.00
INTERGEN NV 144A 7.500% 06/30/2021			635,000.000	883,776.49
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	435,314.84
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	929,661.83
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			3,875,000.000	2,862,285.98
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	994,631.15
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			2,488,000.000	1,834,013.85
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,249,194.07
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,371,886.03
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,337,703.98
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,501,174.04
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			3,130,000.000	2,312,787.74
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	445,187.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,728,000.000	1,851,120.00
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			490,000.000	464,868.72
INTERNET BRANDS 8/17 COV-LITE TL			916,112.500	915,947.60
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	713,996.96
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,064,422.50
INTRAWEST 7/17 (USD) TLB1			1,645,000.000	1,651,859.65
ION MEDIA 5/17 TL			918,055.640	919,203.21
IPREO 7/14 COV-LITE TLB			365,625.000	365,625.00
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	712,106.25
IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16			46,000.000	45,832.56
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,452,192.29
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			309,000.000	302,850.90
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			4,885,000.000	7,127,674.38
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			4,825,000.000	7,061,414.11
IRI 1/17 2ND LIEN COV-LITE TL			1,230,000.000	1,231,537.50
IRI 1/17 COV-LITE TLB			1,383,687.710	1,392,335.76
IRON MOUNTAIN 3/18 TLB			790,000.000	787,369.30

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			1,485,000.000	1,377,337.50
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			3,298,000.000	3,104,242.50
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	291,207.69
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			436,000.000	437,090.00
J. CREW 7/17 CONSENTING TL			165,162.740	118,976.63
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,841,075.49
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	916,860.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,148,000.000	1,160,915.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			403,000.000	390,910.00
JC PENNEY CORP INC 144A 8.625% 03/15/2025 DD 03/12/18			415,000.000	390,100.00
JD POWER 6/16 COV-LITE TL			975,062.980	977,500.64
JDA SOFTWARE 10/16 TLB			262,350.000	263,530.58
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	77,640.26
JMC STEEL 6/16 COV-LITE TLB			764,215.320	767,654.29
JO-ANN STORES 9/16 TL			915,365.240	910,220.89
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	532,182.85
JP MORGAN CHASE CO LDP2 G 144A VAR RT 07/15/2042 DD 06/01/05			538,000.000	530,695.20
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			320,694.370	323,902.12
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,223,169.650	1,225,446.58
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,321,278.08
JP MORGAN CHASE COMM C1 C 144A VAR RT 06/15/2043 DD 06/01/10			167,000.000	164,388.35
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.220	4,213.06
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,611,000.000	5,860,470.00
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			600,501.220	613,534.26
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			147,239.910	0.00
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	694,229.74
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18			430,000.000	409,967.38
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			965,000.000	937,638.71
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			55,000.000	53,258.74
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17			215,000.000	206,933.04
JPMORGAN CHASE BANK NA VAR RT 02/01/2021 DD 02/01/18			1,995,000.000	1,984,157.59
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			189,581.350	81,993.93
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			1,160,482.673	309,363.79
KAR AUCTION 5/17 B5 TL			393,494.810	395,135.69
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			794,000.000	790,030.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			655,000.000	649,268.75
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			139,000.000	133,787.50
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,623,000.000	1,612,856.25
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,058,000.000	3,046,532.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,447,815.840	1,460,715.88
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	133,477.04
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	236,250.41
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	914,340.00
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	243,164.60
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			420,000.000	419,837.66
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	26,782.91
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,768,000.000	1,843,342.35
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			2,280,000.000	2,269,979.83
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	469,207.15
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	992,954.02
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,074,640.23
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			1,820,000.000	2,475,276.30
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	773,356.39
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,743,822.92
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	581,284.89
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17			165,000.000	160,557.38
KRONOS 4/17 TLB			301,955.700	303,740.26
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			362,000.000	341,185.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			760,000.000	737,200.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			725,000.000	686,937.50
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			926,000.000	933,824.70
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	285,480.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			1,045,000.000	1,035,856.25
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	949,839.59
LANDWIRTSCHAFTLICHE RENTENBANK 3.000% 02/13/2023			1,060,000.000	550,285.35
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			509,000.000	505,182.50
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,451,620.00
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			695,127.690	713,379.21
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	160,829.17
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			47,120.820	47,533.12
LEARFIELD COMMUNICATIONS 12/17 INCREMENTAL COV-LITE TL			105,501.290	106,160.67
LEARNING CARE 3/18 COV-LITE TLB			441,666.670	444,979.17
LENNAR CORP 144A 4.750% 11/29/2027 DD 11/29/17			380,000.000	363,850.00
LENNAR CORP 144A 5.000% 06/15/2027 DD 12/15/17			623,000.000	607,425.00
LENNAR CORP 144A 5.250% 06/01/2026 DD 12/01/17			173,000.000	170,837.50
LENNAR CORP 144A 5.875% 11/15/2024 DD 11/15/17			45,000.000	46,575.00
LENNAR CORP 144A 6.250% 12/15/2021 DD 12/15/17			813,000.000	859,747.50
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,516,060.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEVEL 3 2/17 TLB			415,000.000	415,713.80
LIBERTY CABLEVISION 6/14 TL			1,340,000.000	1,297,843.60
LIFE TIME FITNESS 1/17 TL			1,171,434.080	1,172,406.37
LIGHTSTONE 2/18 COV-LITE TLB			742,324.560	745,761.53
LIGHTSTONE 2/18 TLC			47,264.593	47,483.43
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15			795,000.000	817,856.25
LINCOLN NATIONAL CORP 3.800% 03/01/2028 DD 02/12/18			1,245,000.000	1,234,296.18
LIONS GATE 11/17 COV-LITE TLB 0.000% 12/08/2023 DD 11/14/17			0.010	0.01
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	452,400.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			260,000.000	263,250.00
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17			80,000.000	75,507.70
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	984,033.20
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			285,000.000	281,351.47
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			774,985.920	779,248.34
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			106,505.470	102,085.76
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			9,057.030	8,214.73
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,609,536.773	1,242,026.42
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	328,843.80
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			1,160,000.000	1,075,080.89
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16			145,000.000	134,820.46
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			416,000.000	435,240.00
LUCID ENERGY GROUP 2/18 TL 0.000% 01/31/2025 DD 01/23/18			550,000.000	546,221.50
LUMOS NETWORKS 10/17 COV-LITE TLB			220,377.610	221,937.88
LUMOS NETWORKS 10/17 DELAYED TL			47,417.530	47,536.07
MACDERMID 3/17 (USD) B6 COV-LITE TLB			353,192.160	355,223.02
MACDERMID 9/17 (USD) B7 COV-LITE TLB			273,432.230	274,219.72
MACDONALD DETTWILER (MDA) 7/17 TLB			1,575,000.000	1,575,787.50
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	426,432.65
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			1,075,000.000	272,856.29
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			5,898,000.000	1,425,827.78
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	697,871.23
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	823,263.70
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			11,895,000.000	3,104,142.95
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	1,061,525.28
MALLINCKRODT 2/17 TLB			796,127.480	792,481.21
MANITOWOC 3/16 COV-LITE TLB			19,265.690	19,386.10
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			510,000.000	512,678.45
MARKETO 2/18 COV-LITE TLB 0.000% 01/31/2025 DD 01/18/18			740,000.000	737,691.20
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			550,000.000	550,000.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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MASERGY COMMUNICATIONS 6/17 TL B			262,350.000	262,677.94
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	200,860.35
MATCH GROUP 8/17 TL			150,000.000	150,750.00
MATCH GROUP INC 144A 5.000% 12/15/2027 DD 12/04/17			74,000.000	72,890.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	764,836.25
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			597,000.000	583,567.50
MAXLINEAR 4/17 COV-LITE TLB			170,823.530	170,823.53
MB FINANCIAL BANK NA VAR RT 12/01/2027 DD 11/16/17			1,025,000.000	1,023,481.75
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			280,000.000	272,300.00
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	114,670.15
MEREDITH 1/18 COV-LITE TL 0.000% 01/31/2025 DD 11/29/17			2,025,000.000	2,036,137.50
MEREDITH CORP 144A 6.875% 02/01/2026 DD 01/31/18			345,000.000	354,056.25
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			260,000.000	245,700.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	433,638.45
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	327,750.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			36,624.285	36,859.74
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			54,293.420	53,839.17
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			535,392.340	546,496.54
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			536,488.240	541,194.69
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			2,757,000.000	2,784,580.21
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,666,229.580	2,634,101.51
METHANOL HOLDINGS 6/15 TLB			365,625.000	365,625.00
METLIFE INC 4.600% 05/13/2046 DD 11/13/15			500,000.000	522,966.01
METLIFE INC VAR RT 09/15/2023 DD 09/10/13			310,000.000	322,619.67
MEXICAN BONOS 10.000% 12/05/2024			77,584,500.000	4,875,962.78
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	688,908.55
MEXICAN BONOS 6.500% 06/10/2021			40,873,500.000	2,193,041.80
MEXICAN BONOS 7.750% 05/29/2031			39,751,000.000	2,228,351.32
MEXICAN BONOS 8.000% 06/11/2020			25,401,500.000	1,413,625.10
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,245,697.33
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,379,779.76
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			3,195,000.000	2,931,795.90
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			2,820,000.000	2,714,250.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			3,720,000.000	3,394,500.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,075,216.00
MEXICO GOVERNMENT INTERNATIONA 3.750% 01/11/2028 DD 01/11/18			965,000.000	933,155.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,817,000.000	1,725,604.47
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			330,000.000	320,925.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,974,537.50

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MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			1,011,000.000	948,115.80
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	290,320.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	312,090.00
MGM RESORT 4/16 COV-LITE TLB			449,283.940	450,195.98
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16			691,000.000	658,177.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	614,250.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	865,192.64
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	120,062.50
MICHAELS STORES 9/16 TLB			732,864.230	736,074.18
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,497.490	43,969.31
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			300,502.510	296,935.54
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			407,000.000	453,296.25
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			1,120,000.000	1,103,318.98
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			440,000.000	434,134.40
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	79,300.94
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	141,095.50
MILACRON 1/17 COV-LITE TLB			882,541.370	884,747.73
MIRAN MID-ATLANTIC SERIES C PA 10.060% 12/30/2028 DD 12/18/00			711,234.920	711,234.92
MISSION BROADCASTING 6/17 TLB2			137,313.500	137,656.78
MISYS 6/17 (USD) COV-LITE TLB			2,181,324.560	2,178,336.14
MITSUBISHI UFJ FINANCIAL GROUP 2.665% 07/25/2022 DD 07/25/17			505,000.000	489,265.40
MITSUBISHI UFJ FINANCIAL GROUP 3.455% 03/02/2023 DD 03/02/18			1,290,000.000	1,287,596.80
MIZUHO FINANCIAL GROUP INC 4.018% 03/05/2028 DD 03/05/18			275,000.000	276,433.19
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			674,194.100	541,445.28
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,042,817.130	1,027,185.30
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			42,418.090	0.00
MOLINA HEALTHCARE INC 144A 4.875% 06/15/2025 DD 06/06/17			187,000.000	174,377.50
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	880,075.25
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,102,206.09
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			907,702.020	913,375.16
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			782,747.800	781,378.00
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	460,986.55
MORGAN STANLEY 3.700% 10/23/2024 DD 10/23/14			745,000.000	741,363.61
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	708,329.53
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			394,000.000	345,670.93
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	851,344.21
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			900,000.000	502,650.00
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,593,000.000	581,126.40
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,559,256.39



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MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	606,302.39
MORGAN STANLEY CAPITAL I HQ8 D VAR RT 03/12/2044 DD 03/01/06			82,910.480	79,643.81
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,690,111.62
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17			360,000.000	351,695.71
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,091,250.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			320,000.000	332,882.38
MOTOROLA SOLUTIONS INC 4.600% 02/23/2028 DD 02/23/18			610,000.000	614,021.67
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,300,000.000	1,342,250.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17			1,205,000.000	1,193,916.48
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,666,650.00
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			295,000.000	289,188.50
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	194,268.75
MRC 9/17 COV-LITE TL 0.000% 09/12/2021 DD 09/12/17			244,387.500	246,220.40
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	963,824.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	440,863.40
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			771,000.000	720,885.00
MULTIPLAN 6/16 COV-LITE TL			1,127,233.450	1,131,742.38
MWI HOLDINGS 9/17 COV-LITE TL			374,062.500	376,867.97
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			0.029	0.00
NABORS INDUSTRIES INC 144A 5.750% 02/01/2025 DD 01/23/18			1,489,000.000	1,405,243.75
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	137,113.98
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	867,325.73
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	690,427.46
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			770,000.000	793,100.00
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			60,000,000.000	915,793.03
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			385,000.000	409,767.53
NATIONAL VISION 11/17 TL			928,034.670	933,445.11
NAVICURE/ZIRMED 10/17 COV-LITE TLB			760,000.000	762,850.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			538,000.000	528,585.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,900.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			770,000.000	795,987.50
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	800,876.25
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	331,662.50
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	103,062.50
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,048,574.670	1,053,377.14
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	433,743.87
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	360,832.50
NBTY 8/17 COV-LITE TL			1,620,937.500	1,504,230.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	337,294.75

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NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,377,506.60
NEIMAN MARCUS 3/14 COV-LITE TL			481,870.040	415,270.78
NETFLIX INC 144A 3.625% 05/15/2027			1,165,000.000	1,407,930.93
NETFLIX INC 144A 4.875% 04/15/2028 DD 10/26/17			3,162,000.000	3,040,579.20
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			1,537,000.000	1,452,465.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			678,000.000	710,205.00
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	511,037.51
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	157,843.40
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			680,635.160	700,410.75
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,603,000.000	2,264,413.33
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			400,000.000	330,855.97
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	543,599.57
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	325,175.81
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	335,801.70
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,194.25
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,635,000.000	1,611,668.55
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			2,045,000.000	1,508,019.74
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	4,043,723.58
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,157,742.05
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	655,637.50
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			726,000.000	765,930.00
NEWPAGE 2/14 TLB			633,750.010	88,725.00
NEXEO 12/17 COV-LITE TLB1			630,432.000	636,345.45
NEXSTAR BROADCASTING 6/17 TLB2			1,066,585.930	1,069,252.39
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			1,877,000.000	1,830,075.00
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,755,000.000	1,689,187.50
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			435,000.000	421,950.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,056,000.000	995,280.00
NFP 1/17 COV-LITE TLB			524,262.830	525,248.44
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			766,000.000	760,255.00
NGL ENERGY PARTNERS LP / NGL E 7.500% 11/01/2023 DD 05/01/17			430,000.000	431,612.50
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			283,000.000	281,231.25
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			341,000.000	335,885.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			267,000.000	323,070.00
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			926,000.000	913,267.50
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	370,018.75
NN 9/16 TLB			933,748.700	934,915.89
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,444,219.81
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	328,837.06



### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			213,925.000	214,994.63
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	543,373.01
NORTHROP GRUMMAN CORP 2.080% 10/15/2020 DD 10/13/17			2,360,000.000	2,309,381.35
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			370,000.000	354,767.42
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			215,000.000	205,224.62
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	260,574.59
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,835,466.42
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			28,360,000.000	3,895,043.76
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,694,556.06
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,309,280.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	719,550.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			507,050.000	513,707.56
NRG ENERGY INC 144A 5.750% 01/15/2028 DD 12/07/17			911,000.000	890,502.50
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	146,260.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	844,585.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			320,000.000	338,496.00
NRG YIELD OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			437,000.000	429,352.50
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,575,887.50
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,004,260.00
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			262,639.380	254,103.60
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			312,637.500	305,993.95
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	505,370.00
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			1,300,000.000	1,323,140.00
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	312,928.64
O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17			560,000.000	542,612.91
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	515,840.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			232,502.920	244,458.94
OCCIDENTAL PETROLEUM 11/17 TL			160,000.000	162,150.40
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	304,036.48
OCWEN FINANCIAL 12/16 TLB			201,893.660	202,903.12
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	200,166.60
OLIN CORP 5.000% 02/01/2030 DD 01/19/18			484,000.000	463,430.00
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	570,664.28
ON SEMICONDUCTOR 11/17 TLB			219,726.240	220,660.08
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			2,068,000.000	2,082,476.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			53,760.790	53,268.17
ORACLE CORP 2.625% 02/15/2023 DD 11/09/17			915,000.000	894,386.04

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ORACLE CORP 3.250% 11/15/2027 DD 11/09/17			270,000.000	263,367.93
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			835,000.000	825,691.63
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,497.80
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,308,425.000	1,311,696.07
ORION ENGINEERED 10/17 (USD) COV-LITE TL			460,904.980	462,633.37
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,157,000.000	1,172,908.75
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	255,956.25
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	813,510.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	334,695.00
PACIFIC GAS & ELECTRIC CO 144A 3.300% 12/01/2027 DD 11/29/17			875,000.000	828,042.86
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,552,326.139	1,532,997.91
PAR PETROLEUM LLC / PETRO 144A 7.750% 12/15/2025 DD 12/21/17			855,000.000	857,137.50
PAREXEL INTERNATIONAL 8/17 TLB			493,762.500	493,762.50
PARK PLACE LLC			115,765.000	115,052.60
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,148,858.75
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			432,000.000	430,920.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			762,000.000	762,000.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	609,315.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			525,365.243	527,009.64
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,507,000.000	1,540,907.50
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			870,000.000	903,712.50
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,000,000.000	1,020,000.00
PEAK 10 7/17 2ND LIEN TL			140,000.000	140,490.00
PEAK 10 7/17 TLB			832,912.500	834,861.52
PENN ENGINEERING 6/17 USD COV-LITE TLB			328,350.000	328,678.36
PENN NATIONAL GAMING 1/17 TLB			855,100.250	859,221.84
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			804,000.000	775,096.20
PENNSYLVANIA ELECTRIC CO 144A 3.250% 03/15/2028 DD 09/08/17			490,000.000	461,178.51
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			212,000.000	213,060.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			283,000.000	278,047.50
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,387,296.63
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			16,720,000.000	826,823.13
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,281,843.29
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	359,490.00
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16			348,000.000	352,134.24
PETSMART 9/16 TLB			1,376,498.240	1,101,666.60
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	238,425.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	292,262.50
PETVET CARE 2/18 DELAYED TL 0.000% 01/31/2025 DD 01/03/18			146,590.910	144,850.87

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PETVET CARE 2/18 TL 0.000% 01/31/2025 DD 01/03/18			498,409.090	492,492.98	
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			878,452.250	881,105.18	
PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL			2,258.240	2,265.06	
PHARMERICA 9/17 COV-LITE TL			945,000.000	947,759.40	
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			24,980,000.000	463,319.34	
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,190,480.02	
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	639,425.81	
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	68,224.86	
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	57,940.75	
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	57,617.94	
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	4,793,727.09	
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	348,380.77	
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,122,550.72	
PIKE 3/18 COV-LITE TLB			409,000.000	412,578.75	
PINNACLE FOODS 3/18 TLB			1,251,434.096	1,256,840.29	
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	396,480.00	
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			300,000.000	285,945.73	
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	97,523.29	
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			255,000.000	256,529.54	
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			2,045,000.000	1,973,425.00	
PLANET FITNESS 11/16 TL			915,365.240	922,230.48	
PLATFORM SPECIALTY PRODUC 144A 5.875% 12/01/2025 DD 11/24/17			1,056,000.000	1,032,240.00	
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15			297,000.000	301,826.25	
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	794,669.66	
PNC BANK NA 2.300% 06/01/2020 DD 06/01/15			680,000.000	669,788.79	
PODS 11/17 COV-LITE TLB			802,362.500	807,377.27	
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			518,000.000	528,365.18	
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,138,030.60	
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,020,000.000	1,402,129.28	
POST HOLDINGS 5/17 TLA			283,575.000	284,000.36	
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	841,700.00	
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,208,000.000	2,174,880.00	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			373,000.000	356,215.00	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			2,675,000.000	2,661,625.00	
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			614,250.000	615,017.82	
PPC INDUSTRIES/SPECTRUM 0.000% 12/31/2021 DD 01/09/18			60,750.000	60,825.94	
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	250,488.31	
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			527,000.000	523,706.25	
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			607,000.000	600,930.00	

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PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	894,613.75
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,483,450.204	1,238,680.92
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			133,776.043	85,951.10
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			413,411.471	314,526.49
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			0.008	0.00
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	309,120.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			777,212.306	598,871.38
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,175,672.010	3,877,522.34
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,058,916.839	794,187.63
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	594,900.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,422,846.258	1,163,898.84
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,297.672	68,174.74
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			370,558.433	265,022.62
PRESS GANEY 10/17 COV-LITE TL 0.000% 10/23/2023 DD 10/11/17			690,093.260	693,543.73
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			917,000.000	939,925.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	608,383.04
PRO MACH 2/18 TLB			470,000.000	470,366.60
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			392,172.000	427,522.75
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			155,000.000	156,867.09
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18			345,000.000	353,074.97
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			702,071.300	692,122.95
PROMETRIC 1/18 COV-LITE TL			605,000.000	608,406.15
PROV OF ONTARIO 4.200% 02-JUN-2020			3,590,000.000	2,911,763.58
PROV OF ONTARIO 4.400% 02-JUN-2019			4,033,000.000	3,223,709.77
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			612,000.000	614,295.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	556,002.81
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			1,135,000.000	1,128,703.54
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	354,494.19
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	436,042.26
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	836,952.50
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			270,000.000	267,798.93
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			985,000.000	957,407.16
PUGET SOUND ENERGY INC VAR RT 06/01/2067 DD 06/04/07			201,000.000	201,000.00
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			867,000.000	814,980.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,962,242.550	3,221,823.66
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	756,450.00
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,397,835.24
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,243,224.34
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	430,100.00

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QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			847,000.000	844,882.50
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,409,045.95
QUINCY NEWSPAPERS 10/15 TLB			287,402.750	288,719.06
QVC INC 4.450% 02/15/2025 DD 08/21/14			868,000.000	856,203.89
RACKSPACE HOSTING 11/17 COV-LITE TLB			913,100.000	909,246.72
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	622,840.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			239,000.000	231,232.50
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			449,000.000	434,407.50
RCN CABLE 12/16 COV-LITE TL			1,307,090.180	1,298,920.86
RCS CAP 10/17 TLB1			294,196.330	294,196.33
RCS CAP 3/14 TL			53,244.170	53,377.28
RCS CAP 5/16 2ND LIEN TL			1,004,397.070	1,005,029.84
RCS CAP EQUITY			9,307.520	5,956.81
REALKREDIT DANMARK A/S 1.000% 04/01/2018			21,465,000.000	3,541,553.24
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			1,760,000.000	2,010,800.00
RED VENTURES 10/17 COV-LITE TLB			413,962.500	417,154.15
REDROOF INN MEZZ 2.0 LLC			2,074,805.310	2,102,724.77
REFRESCO 12/17 (USD) COV-LITE TLB			160,000.000	159,600.00
REFRESCO 9/17 USD TLB			420,000.000	420,000.00
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			830,000.000	828,503.85
RENAISSANCE LEARNING 4/14 COV-LITE TL			409,593.120	410,789.13
REPUBLIC OF AUSTRIA GOVER 144A 0.000% 07/15/2023			1,825,000.000	2,235,431.02
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			8,353.620	9,700.22
RESTON PLAZA LLC			3,863,920.000	3,887,385.97
RETL 2018-RVP RVP E 144A VAR RT 03/15/2033 DD 03/27/18			590,000.000	596,524.81
RETL 2018-RVP RVP F 144A VAR RT 03/15/2033 DD 03/27/18			4,481,000.000	4,532,567.35
REYNOLDS GROUP 1/17 (USD) TL			525,481.410	527,919.64
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			96,910.770	98,122.15
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			1,143,000.000	1,154,087.10
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,012,328.13
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			249,000.000	249,000.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			307,000.000	296,255.00
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	383,479.59
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			973,000.000	971,783.75
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	367,132.50
ROYALTY PHARMA 3/17 B6 TLB			574,054.800	576,425.65
RSP PERMIAN INC 5.250% 01/15/2025 DD 07/15/17			1,630,000.000	1,685,012.50
RUMO LUXEMBOURG SARL 144A 7.375% 02/09/2024 DD 02/09/17			275,000.000	294,305.00
RWE AG REGS VAR RT 07/30/2075			1,030,000.000	1,133,000.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			880,000.000	848,351.93
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			665,000.000	655,856.25
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			317,144.760	309,409.40
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			115,000.000	112,900.99
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			920,000.000	900,004.84
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17			510,000.000	485,956.14
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,985,000.000	3,905,300.00
SBA FINANCE 2/14 INCREMENTAL TLB			2,123,846.140	2,127,945.16
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			450,000.000	450,351.18
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,022,437.500	1,025,688.86
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,029,000.000	1,973,202.50
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,406,000.000	1,514,086.25
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,211,700.00
SEADRILL PARTNERS 2/14 TL			959,611.600	802,072.16
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,469,550.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,317,533.00
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,173,000.00
SEAWORLD 3/17 B5 TLB			1,441,684.690	1,434,779.02
SEDGWICK CMS 2/14 TL			414,672.970	414,154.63
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	122,610.00
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	672,741.69
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	19,855.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	477,131.30
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			1,082.680	1,082.01
SERVICEMASTER 11/16 TLC			2,468,033.920	2,475,092.50
SESI LLC 144A 7.750% 09/15/2024 DD 08/17/17			438,000.000	453,330.00
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	967,751.17
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			0.011	0.00
SHARKNINJA 10/17 TLB			643,387.500	650,625.61
SHERWIN-WILLIAMS CO/THE 2.250% 05/15/2020 DD 05/16/17			385,000.000	378,610.18
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			310,000.000	295,951.11
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			455,205.370	457,481.40
SIGNODE 5/14 (USD) COV-LITE TL			1,343,333.670	1,341,654.51
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			6,135,838.370	6,236,770.34
SINCLAIR TELEVISION/SINCLAIR BROADCAST 12/17 TLB			1,060,000.000	1,063,975.00
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			9,795,000.000	7,703,487.76
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	726,869.14
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,511,000.000	1,420,340.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	757,277.50



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SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			600,000.000	592,500.00
SITEONE LANDSCAPE 12/17 COV-LITE TL			216,553.358	217,231.17
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	207,502.50
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,584,000.000	1,568,160.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	748,980.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,716,960.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	424,410.00
SNLP MEZZ B 2017-1 LLC 10.278% 07/15/2041 DD 07/01/16			7,033,854.380	7,407,937.97
SOLARWINDS 3/18 TLB			1,444,877.450	1,450,295.74
SOLENIS 7/14 (USD) COV-LITE TL			577,879.490	576,192.08
SOLERA 3/16 (USD) COV-LITE TL			987,480.200	989,158.92
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			0.004	0.00
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			0.052	0.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	747,565.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	364,956.00
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			163,442.800	160,991.16
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,399,999.960	2,363,832.42
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			2,135,000.000	2,073,733.55
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			315,000.000	355,857.67
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	476,883.75
SPECTRUM BRANDS 4/17 COV-LITE TLB			2,413,701.490	2,417,925.47
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,974,000.000	3,033,480.00
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			457,000.000	449,002.50
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			712,000.000	714,670.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	698,473.75
SPRINT COMMUNICATIONS 2/17 TL			2,833,587.500	2,832,397.39
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	161,240.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,520,400.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			124,000.000	127,875.00
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	780,000.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,414,000.000	2,353,650.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,138,000.000	1,118,085.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			644,000.000	628,350.80
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	68,340.00
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			690,000.000	693,657.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	186,202.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	739,800.00
SS&C TECHNOLOGIES 2/18 0.000% 04/16/2025 DD 02/16/18			1,010,000.000	1,014,524.80
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			758,100.000	750,329.47

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STARWOOD PROPERTY TRUST I 144A 4.750% 03/15/2025 DD 12/04/17			710,000.000	692,250.00
STATION CASINOS 1/17 TLB			270,000.000	271,012.50
STATION CASINOS 5/16 TLB			1,304,783.010	1,308,175.45
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,656.20
STERIGENICS-NORDION 3/17 TL			890,629.750	890,077.56
STONEWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			395,000.000	429,293.90
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			763,942.020	766,703.21
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,208,246.620	1,210,096.44
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,702,141.141	1,637,970.42
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			205,427.240	203,983.62
STYROLUTION 11/17 (USD) TLB			319,807.840	320,409.08
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			40,000.000	38,400.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			455,000.000	431,112.50
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			1,630,000.000	1,614,125.30
SUMITOMO MITSUI FINANCIAL GROU 2.058% 07/14/2021 DD 07/14/16			410,000.000	395,599.49
SUMITOMO MITSUI FINANCIAL GROU 2.784% 07/12/2022 DD 07/12/17			2,230,000.000	2,174,949.89
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			980,000.000	985,880.00
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			315,000.000	293,008.58
SUNOCO LP / SUNOCO FINANC 144A 4.875% 01/15/2023 DD 01/23/18			291,000.000	280,451.25
SUNOCO LP / SUNOCO FINANC 144A 5.500% 02/15/2026 DD 01/23/18			503,000.000	485,395.00
SUNOCO LP / SUNOCO FINANC 144A 5.875% 03/15/2028 DD 01/23/18			736,000.000	711,160.00
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			1,235,000.000	1,226,781.06
SUNTRUST BANKS INC 2.700% 01/27/2022 DD 12/01/16			735,000.000	718,820.15
SUPERSTRADA PEDEMONTANA V 144A VAR RT 06/30/2047			900,000.000	1,379,414.60
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,375,000.000	2,924,451.40
SWISSPORT FINANCING SARL 144A 9.750% 12/15/2022			725,000.000	931,782.05
SWITCH 12/17 COV-LITE TLB			590,424.970	592,887.04
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,498,000.000	1,510,808.08
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	716,737.50
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18			175,000.000	174,930.75
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			2,026,000.000	1,944,960.00
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,574,000.000	1,513,007.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			703,000.000	708,272.50
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	239,305.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,335,000.000	2,480,937.50
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			190,000.000	196,294.70
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			930,000.000	962,550.00
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			0.001	0.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	198,660.00



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TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	421,390.04
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			878,415.430	803,750.12
TACALA 1/18 COV-LITE TL			505,000.000	507,368.45
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,947,687.500	3,071,608.28
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			776,000.000	782,790.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	258,445.00
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2028 DD 10/17/17			1,278,000.000	1,218,892.50
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	287,040.00
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	502,475.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,757,000.000	1,750,411.25
TARGET CORP 3.900% 11/15/2047 DD 10/20/17			70,000.000	66,993.46
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	601,167.32
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	116,964.90
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	84,640.40
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			791,406.530	755,136.37
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	608,937.60
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			2,164,000.000	2,293,840.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			425,000.000	426,593.75
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			1,145,000.000	1,187,594.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	734,635.00
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17			499,000.000	480,292.49
TELENET 11/17 AL TL			675,000.000	678,091.50
TELESAT CANADA 2/17 TLB			632,337.760	634,184.18
TEMPO ACQUISITION 5/17 COV-LITE TLB			792,022.500	795,737.09
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			876,000.000	874,905.00
TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17			2,764,000.000	2,656,895.00
TENET HEALTHCARE CORP 144A 5.125% 05/01/2025 DD 06/14/17			622,000.000	597,897.50
TENET HEALTHCARE CORP 144A 7.000% 08/01/2025 DD 06/14/17			667,000.000	656,161.25
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	490,353.75
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			917,321.070	983,826.85
TERRAFORM GLOBAL OPERATIN 144A 6.125% 03/01/2026 DD 02/22/18			360,000.000	362,700.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			535,000.000	514,268.75
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,224,000.000	1,161,270.00
TERVITA ESCROW CORP 144A 7.625% 12/01/2021 DD 12/12/16			950,000.000	963,841.50
TESSERA TECHNOLOGIES/ XPERI 0.000% 12/01/2023 DD 01/10/18			100,000.000	100,313.00
TEVA PHARMACEUTICAL FINAN 144A 4.500% 03/01/2025			735,000.000	906,199.60
TEVA PHARMACEUTICAL FINAN 144A 6.000% 04/15/2024 DD 03/14/18			2,060,000.000	2,000,632.10
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			290,000.000	267,847.63
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			1,380,000.000	1,373,164.17

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THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			685,000.000	826,693.49
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,051,028.190	1,057,029.56
TIBCO SOFTWARE 7/17 COV-LITE TLB			781,045.160	783,161.79
TIERPOINT 4/17 COV-LITE TL			189,050.000	186,214.26
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	158,964.72
TKC HOLDINGS 1/17 COV-LITE TLB			388,845.540	392,247.94
TNT CRANE 11/13 COV-LITE TL			525,310.210	493,791.59
TORONTO-DOMINION BANK/THE 1.900% 10/24/2019 DD 10/24/17			2,395,000.000	2,362,986.28
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			350,693.080	346,753.78
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,249,076.310	1,239,830.90
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			400,068.470	396,337.99
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			2,675,565.070	2,685,178.64
TOWD POINT MORTGAGE 6 A1 144A VAR RT 10/25/2057 DD 11/01/17			0.005	0.00
TOWER AUTOMOTIVE 3/17 TLB			261,554.520	261,392.36
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			886,430.690	899,408.04
TRADER 3/17 TL			296,205.080	295,710.42
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	333,138.30
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			107,000.000	115,462.53
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,399,000.000	2,300,041.25
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			1,230,000.000	1,214,625.00
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			2,100,000.000	2,152,500.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,140,000.000	2,230,950.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,345,000.000	2,885,412.94
TRANSDIGM 11/17 TLE			682,097.580	683,680.04
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			770,105.569	772,246.46
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,256.25
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	404,940.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,990,000.000	2,004,925.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			1,004,000.000	1,014,040.00
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,027,000.000	1,029,567.50
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17			284,000.000	279,740.00
TRANSUNION 8/17 COV-LITE TLB3			1,442,035.500	1,445,337.76
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	1,041,400.00
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	308,320.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	281,473.18
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			745,000.000	748,725.00
TRIBUNE 1/17 TLB			543,203.660	543,203.66
TRIBUNE 6/15 TL			43,582.740	43,582.74
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,575,000.000	1,596,656.25

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TRIBUNE PUBLISHING 7/14 COV-LITE TL			643,919.320	643,520.09
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,679.550	45,888.77
TRICORBRAUN 11/16 COV-LITE TL			453,352.260	455,428.61
TRIMARK 9/17 COV-LITE TL			349,162.390	350,995.49
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	100,620.00
TRINSEO 8/17 COV-LITE TL 0.000% 09/06/2024 DD 08/07/17			783,037.500	785,731.15
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			800,000.000	782,000.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			451,976.750	455,836.64
TRONOX FINANCE 9/17 COV-LITE TLB			1,043,023.250	1,051,930.66
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	307,530.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	269,080.00
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	78,500.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	295,121.25
TRUST F/1401 144A 6.950% 01/30/2044 DD 01/30/14			90,000.000	93,825.00
TTM TECHNOLOGIES 9/17 COV-LITE TL			648,375.000	649,185.47
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,616,664.00
TXU/TCEH 10/16 COV-LITE TLB			1,461,713.970	1,470,645.04
TXU/TCEH 10/16 COV-LITE TLC			259,031.360	260,614.04
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			2,080,000.000	1,899,218.76
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			2,785,000.000	2,661,742.00
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			2,500,000.000	2,389,941.40
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			1,820,000.000	1,793,979.68
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			1,320,000.000	1,296,281.25
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			465,000.000	467,651.95
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			1,810,000.000	1,818,837.89
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			150,000.000	150,996.09
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			1,595,000.000	1,644,158.39
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			2,330,000.000	2,610,783.19
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			4,580,000.000	5,127,274.23
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			980,000.000	1,119,382.02
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			20,000.000	23,167.19
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			1,570,000.000	1,916,749.22
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			1,115,000.000	1,426,720.90
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	554,940.43
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			680,000.000	675,431.25
U S TREASURY NOTE 1.250% 08/31/2019 DD 08/31/17			55,000.000	54,256.64
U S TREASURY NOTE 1.375% 09/30/2019 DD 09/30/17			13,020,000.000	12,852,672.69
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			5,155,000.000	4,679,169.32
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14			2,305,000.000	2,278,078.31

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			2,565,000.000	2,506,886.72
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			8,470,000.000	8,260,566.04
U S TREASURY NOTE 1.875% 07/31/2022 DD 07/31/17			940,000.000	914,774.22
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			180,000.000	172,230.47
U S TREASURY NOTE 2.000% 10/31/2022 DD 10/31/17			3,000,000.000	2,929,687.51
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			3,390,000.000	3,197,193.75
U S TREASURY NOTE 2.125% 02/29/2024 DD 02/28/17			2,050,000.000	1,992,583.99
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			3,200,000.000	3,108,000.00
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			2,145,000.000	2,065,651.75
U S TREASURY NOTE 2.125% 09/30/2021 DD 09/30/14			905,000.000	894,641.99
U S TREASURY NOTE 2.125% 11/30/2024 DD 11/30/17			7,095,000.000	6,855,820.89
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15			1,515,000.000	1,485,824.42
U S TREASURY NOTE 2.250% 01/31/2024 DD 01/31/17			2,700,000.000	2,644,312.50
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			5,150,000.000	5,130,285.19
U S TREASURY NOTE 2.250% 02/29/2020 DD 02/28/18			265,000.000	264,875.78
U S TREASURY NOTE 2.250% 03/31/2020 DD 03/31/18			3,330,000.000	3,328,308.99
U S TREASURY NOTE 2.250% 10/31/2024 DD 10/31/17			3,470,000.000	3,381,216.79
U S TREASURY NOTE 2.625% 02/28/2023 DD 02/28/18			3,170,000.000	3,179,658.61
U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18			8,910,000.000	8,914,524.59
U.S.I. 8/17 INCREMENTAL TLB			1,534,850.010	1,537,413.21
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			665,000.000	652,928.92
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,559,000.000	1,554,022.12
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	781,335.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,718,000.000	609,890.00
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	2,969,197.00
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	243,331.15
UNIFRAX 4/17 (USD) COV-LITE TLB			771,129.850	777,877.23
UNITED AIR LINES 11/17 TLB			436,700.000	438,429.34
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			735,000.000	725,950.09
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	788,413.23
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,663,612.50
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	221,730.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			3,138,000.000	3,028,170.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	1,973,692.50
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,263,000.000	1,313,520.00
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			155,000.000	154,612.50
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	1,997,868.75
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	931,012.50
UNIVAR 11/17 (USD) COV-LITE TLB3			732,782.850	737,362.74

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,169,353.650	1,151,497.62
UNIVISION 3/17 C5 COV-LITE TL			2,331,572.770	2,291,749.51
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	90,750.00
UPC FINANCING 10/17 (USD) AR TL			1,005,000.000	1,007,512.50
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			570,000.000	696,297.37
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			1,180,000.000	1,154,711.77
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			569,000.000	590,337.50
US FOODS 6/16 COV-LITE TLB			390,420.030	392,727.41
US INFRASTRUCTURE 6/17 TLB			326,848.860	329,300.23
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,661,920.005	7,580,433.19
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			42,655,327.500	41,945,093.26
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			93,454,907.500	92,520,279.92
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,763,625.000	28,130,220.92
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			83,300,254.997	83,030,919.45
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,994,154.998	30,153,712.51
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,455,250.000	6,602,875.44
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,134,184.000	6,297,546.15
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,315,522.500	12,580,307.22
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,906,444.000	11,199,390.21
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,327,226.000	10,508,624.76
USA COMPRESSION PARTNERS 144A 6.875% 04/01/2026 DD 03/23/18			427,000.000	433,405.00
UTILITY ONE 4/17 COV-LITE TLB			332,885.490	342,039.84
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			800,964.900	797,464.69
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			180,000.000	201,600.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	284,400.00
VALEANT 3/15 F1 TLB			440,674.690	445,165.16
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	348,250.00
VALEANT PHARMACEUTICALS I 144A 5.500% 11/01/2025 DD 10/17/17			1,350,000.000	1,314,225.00
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	335,205.00
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15			1,834,000.000	1,618,486.66
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	903,561.00
VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,106,092.50
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	39,146.25
VALEANT PHARMACEUTICALS I 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	142,106.25
VALEANT PHARMACEUTICALS I 144A 9.250% 04/01/2026 DD 03/26/18			415,000.000	413,423.00
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	633,255.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	900,021.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VANTIV 9/17 NEW TLB			1,195,000.000	1,200,759.90
VENATOR FINANCE SARL / VE 144A 5.750% 07/15/2025 DD 07/14/17			148,000.000	147,630.00
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	298,086.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	458,871.43
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	427,336.60
VERISIGN INC 4.750% 07/15/2027 DD 07/05/17			153,000.000	146,497.50
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,397,655.00
VERISK ANALYTICS 5/16 TL			315,422.720	317,788.39
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			85,000.000	74,857.14
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17			70,000.000	70,862.55
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			1,090,000.000	1,113,876.26
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,095,952.41
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,803,559.43
VERTAFORE 12/16 COV-LITE TL			325,875.000	328,524.36
VERTIV 3/17 COV-LITE TLB			1,305,661.360	1,310,557.59
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,225,000.000	1,293,906.25
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			575,000.000	553,610.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,374,310.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			315,000.000	298,462.50
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			1,955,000.000	1,964,579.50
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,252,997.50
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	632,362.50
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	440,257.11
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	322,679.20
VIRTU 12/17 TLB			140,372.860	141,776.59
VISA INC 3.150% 12/14/2025 DD 12/14/15			930,000.000	912,143.37
VISTRA ENERGY CORP 144A 8.125% 01/30/2026 DD 08/21/17			499,000.000	550,771.25
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			675,000.000	728,156.25
VIVID SEATS 6/17 COV-LITE TLB			935,300.000	935,692.83
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,380,000.000	1,322,525.55
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			745,000.000	707,750.00
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	456,504.00
WABASH NATIONAL 11/17 COV-LITE TLB			257,405.050	258,156.67
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,430,728.32
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,513,273.000	2,538,405.73
WALGREENS INFUSION 4/15 TL			1,057,142.850	1,069,035.70
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			113,552.170	110,962.32
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			260,590.000	255,986.78
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,037,048.390	1,049,579.67



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WARNER MUSIC 12/17 COV-LITE TLE			1,055,000.000	1,058,080.60
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			137,149.430	137,835.17
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			783,131.190	787,046.85
WASTE INDUSTRIES 9/17 COV-LITE 0.000% 09/27/2024 DD 09/06/17			455,000.000	457,111.20
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			450,000.000	444,375.00
WATERFALL FINANCE 1 CL P 144A 10.278% 07/15/2041 DD 07/01/16			1,939,561.290	2,147,795.35
WEATHERFORD INTERNATIONAL 144A 9.875% 03/01/2025 DD 02/28/18			97,000.000	87,270.90
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	469,980.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			98,000.000	85,453.06
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	504,048.93
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			1,977,000.000	1,927,575.00
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	188,435.00
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,478,000.000	1,483,542.50
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	835,572.82
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	711,458.39
WELLS FARGO BANK NA 2.600% 01/15/2021 DD 01/23/18			3,125,000.000	3,081,397.31
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,340,838.04
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			304,380.190	309,762.52
WELLS FARGO RE- FRR1 BK20 144A 0.000% 05/27/2045 DD 11/01/13			295,000.000	232,902.50
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,432,625.000	2,467,119.62
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			488,775.000	482,831.49
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	272,016.25
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	187,954.31
WEST CORP 10/17 COV-LITE TL			991,661.190	1,000,199.40
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			1,925,000.000	1,443,677.68
WESTERN DIGITAL 11/17 (USD) COV-LITE TLB			500,862.020	503,276.18
WESTMORELAND COAL 12/14 TLB			392,257.650	139,251.47
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,165,083.44
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	911,488.22
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	346,621.50
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			547,150.870	460,225.48
WF CRCO LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,439,745.180	1,452,093.86
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	164,334.82
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	327,848.87
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,124,710.920	1,137,836.30
WHEELABRATOR TECHNOLOGIES 10/14 TLC			144,416.050	146,101.38
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			963,000.000	958,185.00
WHITING PETROLEUM CORP 144A 6.625% 01/15/2026 DD 12/27/17			456,000.000	459,420.00
WIDOPENWEST 6/17 TLB			1,966,460.830	1,920,996.26



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			656,000.000	637,960.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,554,000.000	2,571,801.38
WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,515,318.76
WILLIAMS PARTNERS LP 4.300% 03/04/2024 DD 03/04/14			410,000.000	415,601.82
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			887,000.000	751,395.44
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			580,000.000	585,800.00
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			882,000.000	868,770.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			1,745,000.000	1,792,987.50
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	739,147.50
WRANGLER BUYER CORP 144A 6.000% 10/01/2025 DD 09/28/17			420,000.000	412,650.00
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17			490,000.000	492,128.96
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			940,000.000	940,000.00
WYNDHAM HOTELS 3/18 COV-LITE TLB			240,000.000	240,600.00
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			295,000.000	289,468.75
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,012,000.000	1,017,060.00
XPLORNET 9/16 TL			646,243.830	647,458.77
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/14/2025 DD 02/15/18			405,000.000	406,267.65
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			740,000.000	763,125.00
YUM BRANDS 6/16 TLB			2,338,421.600	2,342,817.83
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,492,000.000	1,458,430.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,136,430.00
ZEBRA 7/17 TLB			2,304,069.320	2,315,267.09
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			399,000.000	438,900.00
ZIGGO BOND FINANCE BV 144A 6.000% 01/15/2027 DD 09/23/16			809,000.000	754,392.50
ZIGGO SECURED FINANCE BV 144A 5.500% 01/15/2027 DD 09/23/16			1,734,000.000	1,629,457.14
ZIONS BANCORPORATION VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,440,000.00
ZUFFA 8/16 2ND LIEN TL			62,000.000	63,054.00
ZUFFA 8/16 TL			1,310,451.420	1,316,387.76
<b>FUTURES CONTRACTS</b>			<b>-911.000</b>	<b>-772,445.91</b>
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 18			117.000	-336,897.60
EURO-BUND FUTURE (EUX) EXP JUN 18			-136.000	-112,290.22
US 10YR NOTE FUTURE (CBT) EXP JUN 18			-393.000	-186,287.59
US 5YR TREAS NTS FUTURE (CBT) EXP JUN 18			-335.000	-25,863.10
US LONG BOND FUTURE (CBT) EXP JUN 18			-157.000	-85,625.79
US ULTRA BOND (CBT) EXP JUN 18			-7.000	-25,481.61
<b>NATURAL RESOURCES</b>			<b>131,077,552.020</b>	<b>131,077,552.02</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			25,186,324.450	25,186,324.45
KAYNE ANDERSON ENER FD VII LP			83,032,342.000	83,032,342.00
TAURUS MINING FINANCE FD LLC			22,858,885.570	22,858,885.57

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>OTHER</b>			<b>41,537,113.859</b>	<b>503,429,819.97</b>
PIMCO ALL ASSET FUND-INST			41,537,113.859	503,429,819.97
<b>PREFERRED SECURITIES</b>			<b>25,513,380.000</b>	<b>94,559,011.18</b>
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			20,994.000	592,836.82
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			65,964.000	1,536,239.24
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			38,616.000	951,884.40
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			15,951.000	396,063.33
BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,190,000.000	2,735,425.00
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			27,147.000	545,993.18
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			44,444.000	763,547.92
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			42,170.000	879,244.50
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,845.000	248,133.60
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			67,160.000	1,544,680.00
COLONY NORTHSTAR INC PFD 7.125% CUMULATIVE			74,014.000	1,684,727.78
COLONY NORTHSTAR INC PFD 7.150% CUMULATIVE			5,835.000	133,154.70
COLONY NORTHSTAR INC PFD 7.500% CUMULATIVE			18,186.000	422,824.50
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			515,000.000	551,050.00
DDR CORP PFD 6.375% CUMULATIVE			46,493.000	1,108,858.05
DDR CORP PFD 6.500% CUMULATIVE			5,004.000	114,891.84
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			34,447.000	821,560.95
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			94,977.000	2,302,242.48
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			11,224.000	2,742.03
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			70,696.000	1,744,070.32
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			36,814.000	888,689.96
DTE ENERGY CO PFD 6.000%			44,651.000	1,167,623.65
E*TRADE FINANCIAL CORP VAR RT 12/31/2049 DD 08/25/16			1,088,000.000	1,112,480.00
ENBRIDGE INC CUM RED PFD SER 1			7,282.000	173,384.42
ENERGY ARKANSAS INC PFD 4.875%			34,621.000	834,712.31
ENERGY LOUISIANA LLC PFD 4.875%			13,261.000	319,590.10
ENERGY TEXAS INC PFD 5.625%			8,353.000	211,915.61
EPR PROPERTIES PFD 5.750% CUMULATIVE			32,766.000	737,235.00
FARMLAND PARTNERS INC PFD 6.000% CUMULATIVE			12,684.000	316,465.80
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,990,000.000	2,945,150.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,406,908.21
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			3,690,000.000	3,653,100.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			49,816.000	1,223,480.96
GGP INC PFD 6.375% CUMULATIVE			27,712.000	685,594.88
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			11,154.000	277,176.90
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			24,758.000	635,042.70

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,588,875.45
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			129,280.000	2,985,231.80
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			31,511.000	766,347.52
INTEGRYS HOLDING INC PFD 6.000%			58,253.000	1,561,180.40
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			55,558.000	1,285,056.54
KIMCO REALTY CORP PFD 5.125% CUMULATIVE			255.000	5,615.10
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			25,143.000	561,443.19
KIMCO REALTY CORP PFD 5.500% CUMULATIVE			275.000	6,380.00
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			42,647.000	1,007,620.67
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			34,800.000	849,120.00
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			5.000	122.20
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	831,392.25
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,504.000	94,752.00
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			65,032.000	1,580,277.60
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			13,651.000	317,385.75
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			19,910.000	492,971.60
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			55,487.000	1,382,181.17
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			577,000.000	564,017.50
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			28,129.000	666,516.66
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			18,381.000	398,867.70
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			81,305.000	1,875,706.35
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,955.000	848,161.95
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			46,106.000	1,130,980.18
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			27,081.000	550,967.33
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			23,707.000	456,075.26
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			11,249.000	284,487.21
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	517,424.38
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			27,185.000	626,342.40
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			20,815.000	487,487.30
PUBLIC STORAGE PFD 5.050% CUMULATIVE			25.000	594.50
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,558,688.04
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			151.000	3,586.25
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,713.000	321,844.11
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			1,625.000	419.09
SOUTHERN CO/THE PFD 5.250%			127,879.000	3,128,302.86
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			17,632.000	449,245.72
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	32,145.75
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			52,075.000	1,249,279.25

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			16,897.000	415,666.20	
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			52,409.000	1,300,791.38	
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			8,809.000	221,193.99	
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,212,375.00	
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			52,000.000	46,800.00	
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,723,305.36	
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			7,888.000	189,627.52	
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			55,355.000	1,386,664.35	
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,672.000	1,026,741.60	
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			26,135.000	644,750.45	
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			47,931.000	1,225,595.67	
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,477,587.25	
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,509,113.76	
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			3,925,000.000	3,544,471.25	
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			17,003.000	424,054.82	
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			58,234.000	1,333,558.60	
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			4,725,000.000	4,707,517.50	
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,354.000	130,257.00	
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,802,153.21	
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			21,270.000	594,071.10	
WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06			145,000.000	156,600.00	
ZIONS BANCORPORATION PFD 6.950%			47,900.000	1,350,301.00	
<b>PRIVATE EQUITY</b>			<b>2,955,818,939.834</b>	<b>2,979,294,369.53</b>	
AMERRA AGRI FUND II			34,526,998.490	34,526,998.49	
AMERRA-KRS AGRI HOLDING CO LP			68,875,161.610	68,875,161.61	
ARBOR INVESTMENTS II LP			6,017,845.500	6,017,845.50	
ARCANO FUND LP			33,958,903.140	33,958,903.14	
ARES SPECIAL SIT IV LP			19,001,584.730	19,001,584.73	
BAY HILLS EMERGING PARTNERS I LP			26,891,123.560	26,891,123.56	
BAY HILLS EMERGING PARTNERS II LP			71,051,758.390	71,051,758.39	
BAY HILLS EMERGING PARTNERS III LP			66,473,028.710	66,473,028.71	
BAY HILLS EMERGING PTNRS II-B LP			60,495,146.850	60,495,146.85	
BDCM OPPORTUNITY FD IV LP			44,677,242.000	44,677,242.00	
BLACKSTONE CAPITAL PARTNERS VI			94,923,788.110	94,923,788.11	
BLACKSTONE CAPITAL V LP			7,157,097.000	7,157,097.00	
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			53,820.000	1,063,667.71	
BSP PRIVATE CREDIT FUND			34,653,465.000	34,653,465.00	
CAMELOT ACQUISITIONS SECONDARY OPP LP			11,796,613.000	11,796,613.00	
CERBERUS KRS LEVERED LOAN OPP			120,411,264.640	120,411,264.64	

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ALL KR2 AND KR3 - KR2GALLKRS00

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COLUMBIA CAP EQUITY PTRS IV			5,122,502.050	5,122,502.05
CRESTVIEW CAPITAL PARTNERS II LP			63,268,390.000	63,268,390.00
CRESTVIEW PARTNERS III LP			26,378,534.000	26,378,534.00
CVC CAPITAL PARTNERS VI LP			30,119,799.340	37,042,835.21
DAG VENTURE II			6,508,842.350	6,508,842.35
DAG VENTURES III LP			5,454,969.790	5,454,969.79
DAG VENTURES IV LP			54,948,615.730	54,948,615.73
DAG VENTURES V LP			49,740,541.610	49,740,541.61
DANIEL BOONE LLC			539,179,748.870	539,179,748.87
DCM VI LP			14,841,864.000	14,841,864.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			16,161,704.500	16,161,704.50
GREEN EQUITY INVESTORS IV LP			4,579,998.290	4,579,998.29
GREEN EQUITY INVESTORS V LP			58,066,255.780	58,066,255.78
GREEN EQUITY INVESTORS VI LP			60,451,110.860	60,451,110.86
GREEN EQUITY INVESTORS VII LP			14,420,298.060	14,420,298.06
GTCR FUND IX			7,026,317.000	7,026,317.00
HARVEST PARTNERS V LP			10,330,578.000	10,330,578.00
HARVEST PARTNERS VI LP			27,731,306.000	27,731,306.00
HARVEST PARTNERS VII LP			12,532,406.000	12,532,406.00
HELLMAN & FRIEDMAN VI L P			6,782,967.000	6,782,967.00
HIG BIOVENTURES II			17,516,210.880	17,516,210.88
HIG CAPITAL PARTNERS V L P			12,583,916.990	12,583,916.99
HIG VENTURE PARTNERS II LP			9,002,884.930	9,002,884.93
HORSLEY BRIDGE INTERNATIONAL V			67,064,347.000	67,064,347.00
INSTITUTIONAL VENTURE PARTNERS XII LP			11,057,503.600	11,057,503.60
JW CHILDS EQUITY PARTNERS III L P			2,301.000	2,301.00
KEYHAVEN CAPITAL PARTNERS III GP LP			20,396,746.310	25,084,938.45
KEYHAVEN CAPITAL PARTNERS IV			10,318,971.260	12,690,786.80
KEYHAVEN IV CO-INVEST LP			9,855,901.000	12,121,279.85
LEVINE LEICHTMAN CAP PTNRS VI LP			17,655,535.200	17,655,535.20
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			66,243,216.040	66,243,216.04
MARATHON BLUEGRASS LP			435,716,257.380	435,716,257.38
MATLIN PATTERSON GLOB PTRS III			21,503,291.300	21,503,291.30
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,440,986.000	1,440,986.00
MERIT MEZZANINE FUND IV LP			6,966,912.600	6,966,912.60
MESA WEST CORE LENDING FUND LP			92,689,933.720	92,689,933.72
MHR INSTITUTIONAL PARTNERS III			1,791,559.000	1,791,559.00
MILL ROAD CAPITAL I LP			22,090,631.444	22,090,631.44
NEW MOUNTAIN PARTNERS II LP			1,102,120.000	1,102,120.00

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NEW MOUNTAIN PARTNERS III			28,410,763.000	28,410,763.00
NEW MOUNTAIN PARTNERS IV LP			50,683,924.000	50,683,924.00
NEWPORT COLONELS LLC			1,140,155.860	1,140,155.86
OAK HILL CAP PT II			3,270,692.800	3,270,692.80
OAK HILL III			24,491,049.680	24,491,049.68
OBERLAND CAP HEALTHCARE LP			2.000	0.00
OCM OPP FUND VIIB (CAYMAN) LTD			530,997.550	530,997.55
RIVERSIDE CAPITAL APPREC FUND VI LP			52,346,205.000	52,346,205.00
SECONDARY OPP FUND III LP			65,116,944.250	65,116,944.25
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			6,500,000.000	6,500,000.00
SUN CAPITAL PARTNERS IV LP			599,556.000	599,556.00
TCV VI LP			562,461.830	562,461.83
TPF II LP			762,041.000	762,041.00
TRITON FUND IV LP			27,048,777.850	33,265,939.44
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			8,009,136.000	8,009,136.00
VANTAGEPOINT VENTURE PART IV-Q			3,221,725.400	3,221,725.40
VISTA EQUITY PARTNERS FUND III			13,824,330.000	13,824,330.00
VISTA EQUITY PARTNERS FUND IV LP			38,515,466.000	38,515,466.00
VISTA EQUITY PTNRS FD VI LP			37,842,946.000	37,842,946.00
WARBURG PINCUS PE IX LP			6,506,130.000	6,506,130.00
WARBURG PINCUS PRIVATE EQUITY X LP			21,971,411.000	21,971,411.00
WAYZATA OPP FUND OFFSHORE LP			531,763.000	531,763.00
WAYZATA OPPORTUNITIES FUND II			4,900,688.000	4,900,688.00
WAYZATA OPPORTUNITIES FUND III			12,830,958.000	12,830,958.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			6,590,000.000	6,590,000.00
<b>REAL ESTATE</b>			<b>728,198,347.480</b>	<b>731,269,608.00</b>
DIVCOWEST FUND IV REIT LLC			5,877,482.290	5,877,482.29
FUNDAMENTAL PARTNERS III			49,057,305.000	49,057,305.00
GREENFIELD ACQUI PTNRS VI LP			11,094,329.000	11,094,329.00
GREENFIELD ACQUI RTNRS VII LP			40,136,450.000	40,136,450.00
H/2 CREDIT PARTNERS LP			117,463,682.290	117,463,682.29
HARRISON STREET CORE PROPERTY FUND LP			113,200,837.000	113,200,837.00
LUBERT-ADLER RE FD VII LP			49,445,478.130	49,445,478.13
LUBERT-ADLER RE FUND VII-B LP			12,346,055.870	12,346,055.87
MESA WEST FUND IV			15,612,460.860	15,612,460.86
PATRON CAPITAL V LP			13,362,021.000	16,433,281.52
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			100,072,757.710	100,072,757.71
RUBENSTEIN PROPERTIES FUND II LP			23,523,948.640	23,523,948.64

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STOCKBRIDGE FUND LP			120,425,388.400	120,425,388.40	
WALTON STREET RE FD VII-Q LP			33,572,245.420	33,572,245.42	
WALTON STREET REAL ESTATE FUND VI LP			15,707,905.870	15,707,905.87	