

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			161,147,426,462.4..	16,908,604,496.25
ALTERNATIVE INVESTMENTS			430,220,691.010	430,220,689.01
ARROWMARK FUND I			262,067,923.550	262,067,923.55
BLACKSTONE STRAT OPP			3,384,814.490	3,384,814.49
GOTHAM NEUTRAL STRATEGIES			17,592,329.760	17,592,329.76
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			7,892,458.870	7,892,458.87
H2O ALPHA-10 FUND			16,618,484.770	16,618,484.77
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,645,454.890	1,645,454.89
MAGNETAR MTP EOF II			45,054,930.980	45,054,930.98
MYRIAD OPPORTUNITIES			62,774,155.690	62,774,155.69
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PINE RIVER FUND LTD			181,983.680	181,983.68
SRS PARTNERS USÉÉÉÉ			13,008,152.330	13,008,152.33
CASH & CASH EQUIVALENTS			1,182,849,666.930	1,182,468,065.66
BLACKROCK MONEY MARKET FD B			90.250	90.25
BOEING COMPANY DISC 10/29/2020			4,750,000.000	4,586,782.07
CANTOR REPO A TRI REPO 0.020% 04/01/2020 DD 03/31/20			517,300,000.000	517,300,000.00
CARNIVAL CORP DISC 09/04/2020			2,383,000.000	2,315,500.53
CASH COLL WITH STATE STREET			60,000.000	60,000.00
CONSOLIDATED EDIS DISC 04/17/2020			5,828,000.000	5,816,452.11
CVS CORP DISC 04/01/2020			2,716,000.000	2,716,000.00
DIAGEO CAP PLC DISC 05/18/2020			8,579,000.000	8,534,685.60
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			612,736,766.680	612,736,766.68
HARRIS CORP DISC 04/03/2020			3,405,000.000	3,404,337.01
KEURIG DR PEPPER DISC 04/13/2020			1,750,000.000	1,746,932.13
MCCORMICK & CO DISC 05/29/2020			4,250,000.000	4,207,115.55
NORTHROP GRUMMAN DISC 04/24/2020			3,972,016.000	3,964,394.10
PARKER HANNIFIN DISC 05/01/2020			9,085,000.000	9,052,766.87
PUBLIC SER ENT GR DISC 04/03/2020			2,716,000.000	2,715,290.17
SECURITIES LENDING POOL			0.000	0.00
SMITHFIELD FOODS DISC 04/22/2020			256,000.000	255,711.11
SPIRE INC DISC 04/13/2020			1,500,000.000	1,497,866.66
SWAP COLLATERAL WITH CITIBANK			-200,000.000	-200,000.00
SYNGENTA WLMNGTN DISC 04/06/2020			962,794.000	962,512.28
U S TREASURY BILL 0.000% 07/16/2020 DD 07/18/19			800,000.000	794,862.54
CONVERTIBLE OR EXCHANGEABLE SECURITIES			7,458,647.000	11,007,869.28
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			17,945.000	99,594.75
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,985,000.000	972,952.49
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,245.000	2,806,250.00

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DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	495,229.42
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	107,468.40
IAC FINANCECO 2 INC 144A 0.875% 06/15/2026 DD 05/28/19			1,690,000.000	1,554,920.55
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,147.000	232,439.35
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,135,000.000	1,081,087.50
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			11,090.000	1,425,730.40
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			5,915.000	103,512.50
RPT REALTY PFD 7.250% CUMULATIVE			13,155.000	402,543.00
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			510,000.000	464,100.00
TRIP.COM GROUP LTD 1.000% 07/01/2020 DD 06/24/15			153,000.000	149,159.12
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			1,317,000.000	1,112,881.80
CONVERTIBLE SECURITIES			465,161.000	26,255,223.97
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			52,256.000	2,506,197.76
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			28,770.000	1,504,095.60
BROADCOM INC PFD 8.000% CUMULATIVE			1,895.000	1,770,612.20
CENTERPOINT ENERGY INC PFD 7.000%			21,991.000	641,173.82
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			38,909.000	3,580,017.09
DTE ENERGY CO PFD 6.250%			69,465.000	2,748,558.82
FORTIVE CORP PFD 5.000% CUMULATIVE			2,355.000	1,700,310.00
GFL ENVIRONMENTAL INC PFD 6.000%			19,963.000	914,105.77
NEXTERA ENERGY INC PFD 4.872%			66,054.000	3,126,996.36
NEXTERA ENERGY INC PFD 5.279%			82,837.000	3,652,283.33
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,445.000	790,882.21
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,157.000	202,607.01
SOUTH JERSEY INDUSTRIES INC PFD 7.250% CUMULATIVE			1,080.000	44,694.40
SOUTHERN CO/THE PFD 6.750%			68,984.000	3,072,689.60
EQUITY			495,310,256.703	6,823,910,594.03
1-800-FLOWERS.COM INC			3,655.000	48,355.65
180 DEGREE CAPITAL CORP			1,493.000	2,030.48
1ST SOURCE CORP			3,133.000	101,603.19
3D SYSTEMS CORP			13,300.000	102,543.00
3M CO			60,031.000	8,194,831.81
4LICENSING CORP			1,848.000	3.70
51JOB INC ADR			35,269.000	2,165,163.91
8X8 INC			11,497.000	159,348.42
A-MARK PRECIOUS METALS INC			3,615.000	44,392.20
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	1,735.44
AAIPHARMA INC COM			13,700.000	0.00

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AAON INC			17,774.000	858,839.68
AAR CORP			4,314.000	76,616.64
AARON'S INC			8,379.000	190,873.62
ABACUS PROPERTY GROUP			66,763.000	95,617.77
ABB LTD			635,152.000	11,162,999.08
ABBOTT LABORATORIES			197,419.000	15,578,333.29
ABBVIE INC			145,824.000	11,110,330.56
ABEONA THERAPEUTICS INC			4,004.000	8,408.40
ABERCROMBIE & FITCH CO			9,651.000	87,727.59
ABIOMED INC			4,453.000	646,397.48
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,969.000	218,484.84
ABRAXAS PETROLEUM CORP			807.000	97.64
ABSA GROUP LTD			507,600.000	2,131,578.94
ABU DHABI COMMERCIAL BANK PJSC			1,708,140.000	2,153,107.87
ACACIA RESEARCH CORP			6,194.000	13,750.68
ACADIA HEALTHCARE CO INC			10,100.000	185,335.00
ACADIA PHARMACEUTICALS INC			13,173.000	556,559.25
ACADIA REALTY TRUST			11,566.000	143,302.74
ACCELERATE DIAGNOSTICS INC			6,625.000	55,186.25
ACCENTURE PLC			114,736.000	18,731,799.36
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	18.83
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			15,732.000	79,446.60
ACCOM INC			306.000	0.61
ACCURAY INC			12,285.000	23,341.50
ACER THERAPEUTICS INC			800.000	1,592.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			36.000	11.77
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	7,841.60
ACI WORLDWIDE INC			16,317.000	394,055.55
ACLARIS THERAPEUTICS INC			2,529.000	2,630.16
ACMAT CORP			2,100.000	51,450.00
ACME UNITED CORP			238.000	4,760.00
ACORDA THERAPEUTICS INC			7,589.000	7,077.50
ACORN ENERGY INC			2,343.000	470.94
ACTIVISION BLIZZARD INC			112,470.000	6,689,715.60
ACTUA CORP			8,061.000	0.00

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ACURA PHARMACEUTICALS INC			1,951.000	546.28
ADAMAS PHARMACEUTICALS INC			5,852.000	16,912.28
ADAMIS PHARMACEUTICALS CORP			24.000	8.57
ADAMS RESOURCES & ENERGY INC			3,205.000	75,317.50
ADDUS HOMECARE CORP			3,864.000	261,206.40
ADHERA THERAPEUTICS INC			4.000	0.17
ADOBE INC			51,850.000	16,500,744.00
ADTALEM GLOBAL EDUCATION INC			7,948.000	212,926.92
ADTRAN INC			8,038.000	61,731.84
ADVANCE AUTO PARTS INC			75,521.000	7,047,619.72
ADVANCED DRAINAGE SYSTEMS INC			4,084.000	120,232.96
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	19,368.36
ADVANCED ENERGY INDUSTRIES INC			5,893.000	285,751.57
ADVANCED MICRO DEVICES INC			139,296.000	6,335,182.08
ADVANSOURCE BIOMATERIALS CORP			2,778.000	361.14
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			161,000.000	1,328,290.60
ADVAXIS INC			537.067	284.64
ADYEN NV			15,140.000	12,801,488.47
AEGION CORP			4,135.000	74,140.55
AEGLEA BIOTHERAPEUTICS INC			2,000.000	9,320.00
AEHR TEST SYSTEMS			1,984.000	3,313.28
AEOLUS PHARMACEUTICALS INC			328.000	0.33
AEON FINANCIAL SERVICE CO LTD			359,900.000	3,860,536.38
AERIE PHARMACEUTICALS INC			3,458.000	46,683.00
AEROJET ROCKETDYNE HOLDINGS IN			8,909.000	372,663.47
AEROVIRONMENT INC			1,930.000	117,652.80
AES CORP/THE			670,153.000	9,114,080.80
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	27.65
AFLAC INC			109,057.000	3,734,111.68
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	6,160.29
AG MORTGAGE INVESTMENT TRUST I			4,228.000	11,584.72
AGENUS INC			15,567.000	38,139.15
AGEX THERAPEUTICS INC			230.000	213.90
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			52,298.000	3,745,582.76
AGILYSYS INC			4,400.000	73,480.00
AGIOS PHARMACEUTICALS INC			6,000.000	212,880.00

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AGREE REALTY CORP			4,836.000	299,348.40
AGROFRESH SOLUTIONS INC			21,458.000	35,191.12
AGUAS ANDINAS SA			463,535.000	137,050.39
AH BELO CORP			1,518.000	2,610.96
AIA GROUP LTD HK/01299			3,137,200.000	28,393,422.61
AIM IMMUNOTECH INC			13.000	33.28
AIR LIQUIDE SA			77,610.000	9,933,630.84
AIR PRODUCTS AND CHEMICALS INC			29,402.000	5,868,933.22
AIR TRANSPORT SERVICES GROUP I			314,516.000	5,749,352.48
AKAMAI TECHNOLOGIES INC			49,749.000	4,551,536.01
AKBANK T.A.S.			2,324,889.000	1,975,551.52
AKEBIA THERAPEUTICS INC			1,769.000	13,409.02
AKORN INC			10,639.000	5,970.60
AKSYS LTD			9,696.000	7.76
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	64.33
ALAMO GROUP INC			1,491.000	132,370.98
ALARM.COM HOLDINGS INC			3,156.000	122,799.96
ALASKA AIR GROUP INC			12,146.000	345,796.62
ALASKA COMMUNICATIONS SYSTEMS			3,690.000	6,420.60
ALBANY INTERNATIONAL CORP			4,251.000	201,199.83
ALBEMARLE CORP			22,471.000	1,266,690.27
ALBIREO PHARMA INC			6,120.000	100,184.40
ALCON INC			107,615.000	5,486,691.07
ALDER BIOPHARMACEUTICALS INC			1,300.000	1,170.00
ALDEYRA THERAPEUTICS INC			1,600.000	3,952.00
ALEXANDER & BALDWIN INC			7,087.000	79,516.14
ALEXANDER'S INC			721.000	198,959.95
ALEXANDRIA REAL ESTATE EQUITIE			23,893.000	3,274,774.58
ALEXION PHARMACEUTICALS INC			25,794.000	2,316,043.26
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			114,321.000	22,233,148.08
ALICO INC			782.000	24,273.28
ALIGN TECHNOLOGY INC			7,072.000	1,230,174.40
ALITHYA GROUP INC			7,523.833	13,241.95
ALJ REGIONAL HOLDINGS INC			493.000	281.01
ALLEGHANY CORP			2,566.000	1,417,330.10
ALLEGHENY TECHNOLOGIES INC			13,844.000	117,674.00
ALLEGIANCE BANCSHARES INC			1,860.000	44,844.60
ALLEGIANTE TRAVEL CO			2,170.000	177,506.00

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ALLEGION PLC			9,163.000	843,179.26
ALLERGAN PLC			37,079.000	6,566,690.90
ALLETE INC			7,662.000	464,930.16
ALLIANCE DATA SYSTEMS CORP			4,042.000	136,013.30
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			64,547.000	3,116,974.63
ALLIANZ SE			29,100.000	5,009,174.48
ALLIED HEALTHCARE PRODUCTS INC			113.000	1,978.63
ALLIED MOTION TECHNOLOGIES INC			22,190.000	525,903.00
ALLIN CORP			7.000	8.40
ALLSCRIPTS HEALTHCARE SOLUTION			25,123.000	176,865.92
ALLSTATE CORP/THE			48,556.000	4,454,041.88
ALLY FINANCIAL INC			49,176.000	709,609.68
ALPHA & OMEGA SEMICONDUCTOR LT			3,000.000	19,230.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	76.37
ALPHABET INC-CL A			41,663.000	48,410,322.85
ALPHABET INC-CL C			36,217.000	42,113,489.77
ALPHATEC HOLDINGS INC			282,912.000	976,046.40
ALTAREA SCA			1,515.000	187,843.71
ALTIGEN COMMUNICATIONS INC			1,937.000	2,227.55
ALTIMMUNE INC			1.666	5.35
ALTISOURCE ASSET MANAGEMENT CO			349.000	4,627.74
ALTISOURCE PORTFOLIO SOLUTIONS			2,355.000	18,062.85
ALTRA INDUSTRIAL MOTION CORP			2,803.000	49,024.47
ALTRIA GROUP INC			184,213.000	7,123,516.71
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	21.60
AMAG PHARMACEUTICALS INC			5,847.000	36,134.46
AMAZON.COM INC			48,605.000	94,766,140.60
AMB FINANCIAL CORP			627.000	8,809.35
AMBAC FINANCIAL GROUP INC			5,788.000	71,423.92
AMBARELLA INC			4,987.000	242,168.72
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,790.000	5,656.40
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			159,760.000	1,297,251.20
AMDOCS LTD			24,167.000	1,328,459.99
AMEDISYS INC			17,497.000	3,211,399.38
AMEN PROPERTIES INC			11.000	4,290.11

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AMEREN CORP			82,714.000	6,024,060.62
AMERICA'S CAR-MART INC/TX			2,586.000	145,721.10
AMERICAN AIRLINES GROUP INC			38,445.000	468,644.55
AMERICAN ASSETS TRUST INC			6,051.000	151,275.00
AMERICAN AXLE & MANUFACTURING			9,039.000	32,630.79
AMERICAN BILTRITE INC			15.000	3,900.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.51
AMERICAN EAGLE OUTFITTERS INC			28,604.000	227,401.80
AMERICAN ELECTRIC POWER CO INC			88,157.000	7,050,796.86
AMERICAN EQUITY INVESTMENT LIF			9,790.000	184,052.00
AMERICAN EXPRESS CO			71,427.000	6,114,865.47
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			137,071.000	3,323,971.75
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	22,489.90
AMERICAN ORIENTAL BIOENGINEERI			22.000	110.00
AMERICAN OUTDOOR BRANDS CORP			7,074.000	58,714.20
AMERICAN PUBLIC EDUCATION INC			1,543.000	36,923.99
AMERICAN REALTY INVESTORS INC			633.000	5,614.71
AMERICAN RENAL ASSOCIATES HOLD			11,082.000	73,252.02
AMERICAN SHARED HOSPITAL SERVI			682.000	1,057.10
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,910.000	98,191.10
AMERICAN STATES WATER CO			5,428.000	443,684.72
AMERICAN SUPERCONDUCTOR CORP			624.000	3,419.52
AMERICAN TOWER CORP			43,678.000	9,510,884.50
AMERICAN VANGUARD CORP			2,803.000	40,531.38
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			36,229.000	4,331,539.24
AMERICAN WOODMARK CORP			2,820.000	128,507.40
AMERICOLD REALTY TRUST			13.000	442.52
AMERIPRISE FINANCIAL INC			12,494.000	1,280,385.12
AMERIS BANCORP			5,881.000	139,732.56
AMERISAFE INC			2,499.000	161,110.53
AMERISERV FINANCIAL INC			3,877.000	10,157.74
AMERISOURCEBERGEN CORP			14,823.000	1,311,835.50

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AMES NATIONAL CORP			548.000	11,206.60
AMETEK INC			82,938.000	5,973,194.76
AMGEN INC			58,591.000	11,878,153.43
AMICUS THERAPEUTICS INC			28,839.000	266,472.36
AMISTAR CORP			962.000	0.19
AMKOR TECHNOLOGY INC			18,690.000	145,595.10
AMN HEALTHCARE SERVICES INC			7,169.000	414,439.89
AMNEAL PHARMACEUTICALS INC			13,642.000	47,474.16
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,316.000	3,290.00
AMPHASTAR PHARMACEUTICALS INC			6,803.000	100,956.52
AMPHENOL CORP			41,729.000	3,041,209.52
AMREP CORP			962.000	4,617.60
AMTECH SYSTEMS INC			1,548.000	6,733.80
ANACOMP INC			3.000	0.90
ANALOG DEVICES INC			54,358.000	4,873,194.70
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			4,352.000	81,600.00
ANDREA ELECTRONICS CORP			4,974.000	79.58
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			4,992.000	52,066.56
ANGLO AMERICAN PLC			378,000.000	6,638,682.38
ANI PHARMACEUTICALS INC			1,894.000	77,161.56
ANIKA THERAPEUTICS INC			2,541.000	73,460.31
ANIXA BIOSCIENCES INC			1,424.000	2,264.16
ANNALY CAPITAL MANAGEMENT INC			264,435.000	1,340,685.45
ANSYS INC			19,758.000	4,593,142.26
ANTA SPORTS PRODUCTS LTD HK/02020			1,028,000.000	7,553,264.76
ANTERO RESOURCES CORP			27,500.000	19,604.75
ANTHEM INC			31,008.000	7,040,056.32
ANTHERA PHARMACEUTICALS INC			425.000	13.60
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANTOFAGASTA PLC			264,603.000	2,536,170.41
ANWORTH MORTGAGE ASSET CORP			20,388.000	23,038.44
AO SMITH CORP			13,516.000	511,039.96
AON PLC			1,600.000	268,962.56
AON PLC/UK			122,047.000	20,142,636.88

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AP THAILAND PCL			25,919,700.000	3,001,290.76
APA GROUP			30,930.000	194,229.05
APACHE CORP			99,111.000	414,283.98
APARTMENT INVESTMENT AND MANAG			14,681.000	516,037.15
APERGY CORP			8,100.000	46,575.00
APEX GLOBAL BRANDS INC			982.000	412.44
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APN INDUSTRIA REIT			80,394.000	101,362.61
APOGEE ENTERPRISES INC			5,036.000	104,849.52
APOLLO COMMERCIAL REAL ESTATE			18,005.000	133,597.10
APOLLO INVESTMENT CORP			9,051.000	61,094.25
APOLLO MEDICAL HOLDINGS INC			4,993.000	64,509.56
APPFOLIO INC			2,509.000	278,373.55
APPLE INC			478,244.000	121,612,666.76
APPLIED ENERGETICS INC			7,099.000	1,772.62
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,157.000	281,498.04
APPLIED MATERIALS INC			195,567.000	8,960,879.94
APPLIED OPTOELECTRONICS INC			2,079.000	15,779.61
APPLIED THERAPEUTICS INC			4,199.000	137,265.31
APPLIEDTHEORY CORP			5,601.000	0.56
APPROACH RESOURCES INC			3,622.000	17.02
APTEVO THERAPEUTICS INC			260.000	959.40
APTIV PLC			166,446.000	8,195,801.04
APYX MEDICAL CORP			12,843.000	46,106.37
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARADIGM CORP			102.000	2.24
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			1,154.000	6,647.04
ARBOR REALTY TRUST INC			2,983.000	14,616.70
ARC DOCUMENT SOLUTIONS INC			4,936.000	3,998.16
ARCBEST CORP			3,445.000	60,356.40
ARCH CAPITAL GROUP LTD			73,133.000	2,081,365.18
ARCH COAL INC			2,301.000	66,498.90
ARCHER-DANIELS-MIDLAND CO			94,646.000	3,329,646.28
ARCHROCK INC			7,356.000	27,658.56
ARCONIC INC			100,619.000	1,615,941.14
ARCTURUS THERAPEUTICS HOLDINGS			6,320.000	85,888.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARDELYX INC			3,898.000	22,160.13
ARDMORE SHIPPING CORP			3,100.000	16,275.00
ARENA PHARMACEUTICALS INC			2,943.000	123,606.00
ARES COMMERCIAL REAL ESTATE CO			4,003.000	27,980.97
ARES MANAGEMENT CORP			7,600.000	235,068.00
ARGAN INC			771.000	26,653.47
ARGO GROUP INTERNATIONAL HOLDI			8,023.000	297,332.38
ARISTA NETWORKS INC			5,349.000	1,083,439.95
ARK RESTAURANTS CORP			940.000	9,935.80
ARLINGTON ASSET INVESTMENT COR			776.000	1,699.44
ARLO TECHNOLOGIES INC			8,557.000	20,793.51
ARMADA HOFFLER PROPERTIES INC			3,916.000	41,901.20
ARMOUR RESIDENTIAL REIT INC			5,266.000	46,393.46
ARROW FINANCIAL CORP			3,711.630	103,443.13
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.40
ARROWHEAD PHARMACEUTICALS INC			11,598.000	333,674.46
ARTARA THERAPEUTICS INC			30.000	708.30
ARTESIAN RESOURCES CORP			4,194.000	156,771.72
ARTHUR J GALLAGHER & CO			37,730.000	3,075,372.30
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	85,594.67
ARVINAS INC			3,177.000	128,033.10
ASBURY AUTOMOTIVE GROUP INC			7,313.000	403,896.99
ASCENA RETAIL GROUP INC			1,023.000	1,421.97
ASCENDAS INDIA TRUST			393,662.000	331,772.59
ASCENDAS REAL ESTATE INVESTMEN			487,019.000	967,983.82
ASCENDIS PHARMA A/S ADR			41,440.000	4,666,558.40
ASFG INC			44.000	0.00
ASGN INC			7,110.000	251,125.20
ASHFORD HOSPITALITY TRUST INC			37,045.000	27,383.66
ASHFORD INC			149.507	859.66
ASML HOLDING NV			44,454.000	11,826,020.38
ASPEN AEROGELS INC			213,355.000	1,309,999.70
ASPEN GROUP INC/CO			333,782.000	2,666,918.18
ASSEMBLY BIOSCIENCES INC			6,303.000	93,473.49
ASSERTIO THERAPEUTICS INC			8,675.000	5,638.75
ASSICURAZIONI GENERALI SPA			403,300.000	5,491,684.68
ASSURANT INC			5,979.000	622,354.11
ASTA FUNDING INC			168.000	1,394.40
ASTEC INDUSTRIES INC			2,775.000	97,041.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTELLAS PHARMA INC			503,700.000	7,796,607.01
ASTM SPA			2,119.000	37,154.66
ASTRAZENECA PLC			159,290.000	14,252,439.62
ASTRONICS CORP			7,744.000	66,524.50
ASTRONOVA INC			1,032.000	8,008.32
ASTROTECH CORP			96.000	249.60
ASURE SOFTWARE INC			1,433.000	8,540.68
AT&T INC			797,863.000	23,257,706.45
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			6,178.000	52,574.78
ATHENEX INC			1,650.000	12,771.00
ATLANTIC AMERICAN CORP			8,565.000	18,072.15
ATLANTIC UNION BANKSHARES CORP			4,714.000	103,236.60
ATLANTICA YIELD PLC			25,262.000	563,342.60
ATLANTICUS HOLDINGS CORP			1,528.000	15,157.76
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			4,027.000	103,373.09
ATMOS ENERGY CORP			36,040.000	3,576,249.20
ATN INTERNATIONAL INC			1,750.000	102,742.50
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			79,632.000	5,394,607.33
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,854.000	196,635.86
ATRION CORP			492.000	319,800.00
AU SMALL FINANCE BANK LTD			136,010.000	908,546.16
AURIZON HOLDINGS LTD			245,527.000	635,662.40
AUROBINDO PHARMA LTD			617,784.000	3,373,869.64
AUSNET SERVICES			2,109,705.000	2,208,028.86
AUTODESK INC			21,697.000	3,386,901.70
AUTOMATIC DATA PROCESSING INC			42,667.000	5,831,725.56
AUTOMOTIVE PROPERTIES REIT TR UNIT			63,194.000	327,657.79
AUTOWEB INC			874.000	891.48
AUTOZONE INC			4,182.000	3,537,972.00
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			20,657.000	3,040,090.69
AVANOS MEDICAL INC			6,192.000	166,750.56
AVAX TECHNOLOGIES INC			1,969.000	2.76
AVERY DENNISON CORP			8,234.000	838,797.58
AVEVA GROUP PLC			250,000.000	10,830,963.25

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AVIAT NETWORKS INC			949.000	8,066.50
AVID BIOSERVICES INC			532.000	2,718.52
AVID TECHNOLOGY INC			4,099.000	27,586.27
AVINCI MEDIA CORP			4,781.000	0.00
AVIS BUDGET GROUP INC			10,000.000	139,000.00
AVISTA CORP			10,528.000	447,334.72
AVIVA PLC			1,254,000.000	4,174,899.25
AVROBIO INC			4,776.000	74,314.56
AWARE INC/MA			4,695.000	13,380.75
AXCELIS TECHNOLOGIES INC			4,718.000	86,386.58
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			1,630.000	16,952.00
AXON ENTERPRISE INC			6,430.000	455,051.10
AXONICS MODULATION TECHNOLOGIE			47,934.000	1,218,002.94
AXOS FINANCIAL INC			7,473.000	135,485.49
AXSOME THERAPEUTICS INC			5,486.000	322,741.38
AXT INC			4,971.000	15,956.91
AZZ INC			4,288.000	120,578.56
B RILEY FINANCIAL INC			1,708.000	31,461.36
B&G FOODS INC			7,126.000	128,909.34
B3 SA - BRASIL BOLSA BALCAO			206,624.000	1,419,429.52
BABCOCK & WILCOX ENTERPRISES I			4,193.000	4,276.86
BABCOCK INTERNATIONAL GROUP PL			835,000.000	3,967,492.82
BADGER METER INC			7,279.000	390,154.40
BADGER PAPER MILLS INC			2,800.000	22.40
BAE SYSTEMS PLC			1,280,000.000	8,281,675.65
BAIDU INC ADR			36,558.000	3,684,680.82
BAKER HUGHES CO			64,082.000	672,861.00
BALCHEM CORP			4,449.000	439,205.28
BALL CORP			53,299.000	3,446,313.34
BALLANTYNE STRONG INC			820.000	1,402.20
BANCA TRANSILVANIA SA			3,381,833.000	1,394,586.14
BANCFIRST CORP			4,690.000	156,505.30
BANCO LATINOAMERICANO DE COMER			4,613.000	47,560.03
BANCORP INC/THE			1,644.000	9,979.08
BANCORPSOUTH BANK			13,468.000	254,814.56
BANDWIDTH INC			6,330.000	425,945.70
BANGKOK BANK PCL			750,100.000	2,297,099.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK CENTRAL ASIA TBK PT			4,700,000.000	7,960,596.80	
BANK MANDIRI PERSERO TBK PT			3,734,800.000	1,071,664.11	
BANK NEGARA INDONESIA PERSERO			10,853,200.000	2,541,947.94	
BANK OF AMERICA CORP			886,382.000	18,817,889.86	
BANK OF FLORIDA CORP			1,663.000	6.65	
BANK OF MARIN BANCORP			2,154.000	64,620.00	
BANK OF NEW YORK MELLON CORP/T			95,847.000	3,228,126.96	
BANK OF NOVA SCOTIA			129,600.000	5,232,804.31	
BANK OF NT BUTTERFIELD & SON L			1,800.000	30,654.00	
BANK OF SOUTH CAROLINA CORP			1,577.000	23,655.00	
BANK RAKYAT INDONESIA PERSERO			8,013,700.000	1,483,834.64	
BANKFINANCIAL CORP			2,482.000	21,866.42	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANNER CORP			3,712.000	122,644.48	
BAR HARBOR BANKSHARES			2,464.000	42,577.92	
BARNES & NOBLE EDUCATION INC			3,000.000	4,080.00	
BARNES GROUP INC			8,146.000	340,747.18	
BARNWELL INDUSTRIES INC			1,786.000	972.12	
BARRATT DEVELOPMENTS PLC			805,200.000	4,402,978.14	
BARRETT BUSINESS SERVICES INC			4,220.000	167,280.80	
BASIC ENERGY SERVICES INC			10.000	1.35	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.26	
BASSETT FURNITURE INDUSTRIES I			1,810.000	9,864.50	
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00	
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00	
BAUDAX BIO INC			2,005.000	4,972.40	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			74,726.000	6,067,003.94	
BB LIQUIDATING INC			31,721.000	95.16	
BBQ HOLDINGS INC			2,667.000	5,120.64	
BBX CAPITAL CORP			105.000	243.60	
BCB BANCORP INC			1,137.000	12,109.05	
BEACON ROOFING SUPPLY INC			9,114.000	150,745.56	
BEARD CO/THE			1,181.000	4.72	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	832.50	
BEAZER HOMES USA INC			545.000	3,509.80	
BEBE STORES INC			399.000	1,835.40	
BECTON DICKINSON AND CO			26,669.000	6,127,736.13	

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BEFIMMO SA			8,264.000	396,710.74
BEIERSDORF AG			101,348.000	10,293,050.85
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,717,000.000	6,302,319.71
BEL FUSE INC			6,849.000	61,563.54
BELDEN INC			6,346.000	228,963.68
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			490.800	2,277.31
BENCHMARK ELECTRONICS INC			8,360.000	167,116.40
BERKSHIRE BANCORP INC/NY			2,213.000	21,687.40
BERKSHIRE HATHAWAY INC			306,359.000	56,011,615.97
BERKSHIRE HILLS BANCORP INC			4,662.000	69,277.32
BEST BUY CO INC			49,094.000	2,798,358.00
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.09
BEYONDSRING INC			8,832.000	113,137.92
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			98,940.000	1,178,194.80
BIG 5 SPORTING GOODS CORP			909.000	972.63
BIG LOTS INC			7,979.000	113,461.38
BIGLARI HOLDINGS INC			486.000	35,786.80
BIM BIRLESIK MAGAZALAR AS			309,675.000	2,356,542.06
BIO-RAD LABORATORIES INC			12,470.000	4,371,483.20
BIOANALYTICAL SYSTEMS INC			812.000	2,647.12
BIOCRIST PHARMACEUTICALS INC			17,386.000	34,772.00
BIODELIVERY SCIENCES INTERNATI			9,126.000	34,587.54
BIOGEN INC			17,793.000	5,629,349.34
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	384.76
BIOPURE CORP			374.000	4.49
BIOSIG TECHNOLOGIES INC			7,800.000	32,682.00
BIOSPECIFICS TECHNOLOGIES CORP			4,711.000	266,501.27
BIOSTAGE INC			68.000	242.08
BIOTELEMETRY INC			6,584.000	253,549.84
BIOXCEL THERAPEUTICS INC			6,200.000	138,570.00
BIRKS GROUP INC			432.000	211.68
BJ'S RESTAURANTS INC			3,989.000	55,407.21
BK BRASIL OPERACAO E ASSESSORI			454,191.000	804,769.08
BK TECHNOLOGIES CORP			1,135.000	1,884.10
BKF CAPITAL GROUP INC			18.000	162.00
BLACK HILLS CORP			7,667.000	490,918.01

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BLACKBAUD INC			6,915.000	384,128.25	
BLACKROCK EMERGING MARKETS SMALL CAP			587,961.313	5,439,148.38	
BLACKROCK INC			11,629.000	5,116,411.13	
BLACKROCK MSCI CANADA SMALL CAP			187,304.578	1,630,609.97	
BLACKROCK MSCI EAFE SMALL CAP			1,572,638.639	20,066,445.99	
BLACKROCK TCP CAPITAL CORP			3,624.000	22,650.00	
BLACKSTONE GROUP INC/THE			50,728.000	2,311,674.96	
BLACKSTONE MORTGAGE TRUST INC			16,484.000	306,932.08	
BLONDER TONGUE LABORATORIES IN			2,737.000	1,727.32	
BLOOMIN' BRANDS INC			16,083.000	114,832.62	
BLUCORA INC			3,913.000	47,151.65	
BLUE RIVER BANCSHARES INC			962.000	0.10	
BLUEPRINT MEDICINES CORP			6,000.000	350,880.00	
BLUEROCK RESIDENTIAL GROWTH RE			5,902.000	32,874.14	
BMC INDS INC MINN COM			26,300.000	21.04	
BMC STOCK HOLDINGS INC			7,652.000	135,669.96	
BNCCORP INC			818.000	15,787.40	
BNP PARIBAS SA			151,100.000	4,561,006.00	
BNS HOLDING INC			94.000	14.10	
BOEING CO/THE			52,721.000	7,862,809.94	
BOISE CASCADE CO			4,788.000	113,858.64	
BOK FINANCIAL CORP			236.000	10,044.16	
BOLIDEN AB			274,100.000	5,015,728.19	
BOLSA MEXICANA DE VALORES SAB			437,372.000	673,231.37	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	15.67	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	2.10	
BOOKING HOLDINGS INC			4,128.000	5,553,480.96	
BORGWARNER INC			44,967.000	1,095,845.79	
BOSTON BEER CO INC/THE			1,833.000	673,737.48	
BOSTON PRIVATE FINANCIAL HOLDI			10,215.000	73,037.25	
BOSTON PROPERTIES INC			14,180.000	1,307,821.40	
BOSTON SCIENTIFIC CORP			166,778.000	5,441,966.14	
BOTTOMLINE TECHNOLOGIES DE INC			4,156.000	152,317.40	
BOWL AMERICA INC			4,125.000	35,268.75	
BOYD GAMING CORP			10,294.000	148,439.48	
BOYDS COLLECTION LTD COM			52,800.000	0.00	
BOYDS COLLECTION LTD/THE			833.000	0.08	

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BP FLY CORP			2,067.000	16.74	
BP MIDSTREAM PARTNERS LP			138,623.000	1,290,580.13	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BPOST SA			13,091.000	92,361.16	
BRADY CORP			7,398.000	333,871.74	
BRAEMAR HOTELS & RESORTS INC			13,509.000	22,965.30	
BRANDYWINE REALTY TRUST			71,456.000	751,717.12	
BRICKELL BIOTECH INC			51.000	60.69	
BRIDGE BANCORP INC			3,669.000	77,636.04	
BRIDGFORD FOODS CORP			3,162.000	71,145.00	
BRIGGS & STRATTON CORP			6,478.000	11,725.18	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRINK'S CO/THE			6,041.000	314,434.05	
BRISTOL-MYERS SQUIBB CO			332,026.000	18,507,129.24	
BRITISH LAND CO PLC/THE			7,913.000	32,987.02	
BRIXMOR PROPERTY GROUP INC			62,429.000	593,075.50	
BROADCOM INC			61,792.000	14,650,883.20	
BROADRIDGE FINANCIAL SOLUTIONS			27,714.000	2,628,118.62	
BROOKDALE SENIOR LIVING INC			25,400.000	79,248.00	
BROOKFIELD ASSET MANAGEMENT IN			199,359.000	8,821,635.75	
BROOKFIELD RENEWABLE PARTNERS			3,885.000	161,557.70	
BROOKLINE BANCORP INC			14,821.000	167,180.88	
BROOKS AUTOMATION INC			9,910.000	302,255.00	
BROWN-FORMAN CORP			58,082.000	3,224,131.82	
BRT APARTMENTS CORP			5,016.000	51,414.00	
BRYN MAWR BANK CORP			2,585.000	73,362.30	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	1,335.84	
BUCKLE INC/THE			4,986.000	68,358.06	
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,393,786.52	
BUILDERS FIRSTSOURCE INC			11,521.000	140,901.83	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BUNGE LTD			33,320.000	1,367,119.60	
BURLINGTON STORES INC			2,849.000	451,452.54	
BUTLER INTERNATIONAL INC			4,024.000	22.13	
CABOT CORP			579.000	15,123.48	
CABOT MICROELECTRONICS CORP			399.000	45,541.86	
CABOT OIL & GAS CORP			93,106.000	1,600,492.14	
CACHE INC			3,062.000	6.92	

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CADENCE BANCORP			2,990.000	19,584.50
CADENCE DESIGN SYSTEMS INC			66,014.000	4,359,564.56
CADIZ INC			226.000	2,637.42
CAE INC			1,188,970.000	14,860,558.76
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,749.000	24,730.86
CAL DIVE INTERNATIONAL INC			9,001.000	3.38
CAL-MAINE FOODS INC			4,100.000	180,318.00
CALAMP CORP			8,852.000	39,834.00
CALAVO GROWERS INC			2,114.000	121,956.66
CALERES INC			11,494.000	59,768.80
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	35,478.00
CALIFORNIA RESOURCES CORP			3,500.000	3,500.00
CALIFORNIA WATER SERVICE GROUP			7,276.000	366,128.32
CALITHERA BIOSCIENCES INC			400.000	1,776.00
CALIX INC			4,307.000	30,493.56
CALLAWAY GOLF CO			11,538.000	117,918.36
CALLON PETROLEUM CO			10,962.000	6,006.08
CALMARE THERAPEUTICS INC			1,369.000	109.66
CAMBEX CORP			5,237.000	17.28
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,124.000	98,249.80
CAMPBELL SOUP CO			16,658.000	768,933.28
CANADIAN SOLAR INC			4,341.000	69,065.31
CANADIAN SOLAR INFRASTRUCTURE			365.000	365,490.26
CANADIAN TIRE CORP LTD CL A			91,900.000	5,484,235.08
CANADIAN UTILITIES LTD CL A NON-VTG			14,645.000	346,125.55
CANNAE HOLDINGS INC			178,481.000	5,977,328.69
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	189,587.90
CANTERBURY PARK HOLDING CORP			686.000	6,619.90
CAPITAL CITY BANK GROUP INC			1,615.000	32,493.80
CAPITAL ONE FINANCIAL CORP			52,131.000	2,628,445.02
CAPITAL SENIOR LIVING CORP			6,955.000	4,033.90
CAPITALAND MALL TRUST			215,746.000	271,226.14
CAPITEC BANK HOLDINGS LTD			36,165.000	1,781,926.08
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			18,618.000	216,154.98

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPRI HOLDINGS LTD			14,953.000	161,342.87
CAPRICOR THERAPEUTICS INC			5.000	5.95
CAPSTEAD MORTGAGE CORP			14,511.000	60,946.20
CAPSTONE TURBINE CORP			104.000	124.80
CARA THERAPEUTICS INC			3,378.000	44,623.38
CARBO CERAMICS INC			9,118.000	215.19
CARDINAL HEALTH INC			28,842.000	1,382,685.48
CARDIOVASCULAR SYSTEMS INC			6,882.000	242,315.22
CARDTRONICS PLC			6,807.000	142,402.44
CAREDX INC			85,591.000	1,868,451.53
CARETRUST REIT INC			18,371.000	271,707.09
CARGURUS INC			9,200.000	174,248.00
CARLSBERG A/S			63,577.000	7,196,443.77
CARMAX INC			16,214.000	872,799.62
CARNIVAL CORP			69,345.000	913,273.65
CAROLINA FINANCIAL CORP			328.000	8,485.36
CARPENTER TECHNOLOGY CORP			6,038.000	117,741.00
CARRIAGE SERVICES INC			4,549.000	73,466.35
CASELLA WASTE SYSTEMS INC			4,077.000	159,247.62
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	911.88
CASS INFORMATION SYSTEMS INC			2,940.000	103,370.40
CASSAVA SCIENCES INC			682.000	2,803.02
CASTLE BIOSCIENCES INC			28,060.000	836,468.60
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			12,540.000	54,799.80
CATASYS INC			8,399.000	127,916.77
CATCHER TECHNOLOGY CO LTD			42,000.000	271,514.31
CATCHER TECHNOLOGY CO LTD GDR			102,000.000	3,284,400.00
CATCHMARK TIMBER TRUST INC			6,046.000	43,652.12
CATERPILLAR INC			54,497.000	6,323,831.88
CATHAY GENERAL BANCORP			9,966.000	228,719.70
CATO CORP/THE			5,453.000	58,183.51
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,256.000	182,044.64
CBIZ INC			15,791.000	330,347.72
CBL & ASSOCIATES PROPERTIES IN			62,992.000	12,604.70
CBOE GLOBAL MARKETS INC			10,932.000	975,681.00
CBRE GROUP INC			54,172.000	2,042,826.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCUR HOLDINGS INC			1,052.000	3,576.80
CD PROJEKT SA			28,205.000	1,963,179.37
CDW CORP/DE			28,916.000	2,696,995.32
CECO ENVIRONMENTAL CORP			1,333.000	6,225.11
CEDAR REALTY TRUST INC			25,636.000	23,920.95
CEL-SCI CORP			27.000	311.58
CELADON GROUP INC			3,024.000	18.14
CELANESE CORP			23,996.000	1,761,066.44
CELCUITY INC			700.000	4,550.00
CELDEX THERAPEUTICS INC			136.000	225.76
CELLNEX TELECOM SA			432,493.000	19,670,219.54
CELLULAR BIOMEDICINE GROUP INC			6,869.000	107,843.30
CENTENE CORP			69,765.000	4,144,738.65
CENTERPOINT ENERGY INC			114,189.000	1,764,220.05
CENTERSTATE BANK CORP			10,078.000	173,643.94
CENTRAL GARDEN & PET CO			6,318.000	166,769.98
CENTRAL PACIFIC FINANCIAL CORP			3,086.000	49,067.40
CENTRIC BRANDS INC			39.000	43.68
CENTRUS ENERGY CORP			396.000	2,007.72
CENTURIA INDUSTRIAL REIT			452,273.000	719,715.59
CENTURIA OFFICE REIT			342,302.000	344,637.27
CENTURY ALUMINUM CO			5,501.000	19,913.62
CENTURY BANCORP INC/MA			794.000	49,418.56
CENTURY CASINOS INC			269.000	648.29
CENTURY COMMUNITIES INC			2,524.000	36,623.24
CENTURYLINK INC			134,774.000	1,274,962.04
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERNER CORP			39,650.000	2,497,553.50
CERUS CORP			15,161.000	70,498.65
CEVA INC			2,513.000	62,649.09
CEZ AS			214,471.000	3,502,885.59
CF INDUSTRIES HOLDINGS INC			21,441.000	583,195.20
CH ROBINSON WORLDWIDE INC			22,970.000	1,520,614.00
CHAILEASE HOLDING CO LTD			506,000.000	1,530,975.65
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	140.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	702.88

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CHARLES SCHWAB CORP/THE			112,737.000	3,790,217.94	
CHART INDUSTRIES INC			6,241.000	180,864.18	
CHARTER COMMUNICATIONS INC			30,466.000	13,292,620.46	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94	
CHARTER HALL GROUP			26,006.000	109,190.43	
CHARTER HALL LONG WALE REIT			110,894.000	297,961.03	
CHARTER HALL SOCIAL INFRASTRUC			194,121.000	220,989.87	
CHASE CORP			1,523.000	125,327.67	
CHATHAM LODGING TRUST			6,347.000	37,701.18	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			24,697.000	2,483,036.38	
CHEESECAKE FACTORY INC/THE			7,454.000	127,314.32	
CHEGG INC			12,700.000	454,406.00	
CHEMBIO DIAGNOSTICS INC			2,000.000	10,240.00	
CHEMOCENTRYX INC			8,700.000	349,566.00	
CHENIERE ENERGY INC			54,245.000	1,817,207.50	
CHENIERE ENERGY PARTNERS LP			20,549.000	555,028.49	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,659.63	
CHESAPEAKE UTILITIES CORP			3,106.000	266,215.26	
CHESTER BANCORP INC			84.000	1,134.00	
CHEVRON CORP			203,166.000	14,721,408.36	
CHIASMA INC			8,400.000	30,660.00	
CHICAGO RIVET & MACHINE CO			213.000	4,515.62	
CHICO'S FAS INC			18,490.000	23,852.10	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			4,475.000	87,531.00	
CHIMERIX INC			2,464.000	3,548.16	
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	485,685.00	
CHINA CGAME INC			1,663.000	3.33	
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	5,668,451.39	
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,882,901.33	
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			5,743,000.000	6,216,538.70	
CHINA MINSHENG BANKING CORP LT HK/01988			9,021,500.000	6,704,233.03	
CHINA MOBILE LTD HK/00941			694,900.000	5,168,559.12	
CHINA RESOURCES CEMENT HOLDING HK/01313			5,898,000.000	7,038,730.97	
CHINA RESOURCES POWER HOLDINGS HK/00836			4,682,000.000	5,158,662.85	
CHINA SHENHUA ENERGY CO LTD HK/01088			64,500.000	122,827.03	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	6,280,290.01	

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CHIPOTLE MEXICAN GRILL INC			5,468.000	3,578,259.20
CHRISTOPHER & BANKS CORP			3,462.000	456.98
CHUBB LTD			103,295.000	11,537,018.55
CHURCH & DWIGHT CO INC			46,951.000	3,013,315.18
CHURCHILL DOWNS INC			6,241.000	642,510.95
CHUY'S HOLDINGS INC			1,914.000	19,273.98
CIBL INC			22.000	0.00
CIBUS NORDIC REAL ESTATE AB			74,937.000	881,149.06
CIE FINANCIERE RICHEMONT SA ADR			790,018.000	4,242,396.66
CIGNA CORP			36,823.000	6,524,299.14
CIM COMMERCIAL TRUST CORP			4,863.000	53,930.67
CIMAREX ENERGY CO			740.000	12,454.20
CIMPRESS PLC			2,726.000	145,023.20
CINCINNATI BELL INC			5,402.000	79,085.28
CINCINNATI FINANCIAL CORP			37,381.000	2,820,396.45
CINTAS CORP			16,229.000	2,811,187.38
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	13.19
CIRCOR INTERNATIONAL INC			2,127.000	24,737.01
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,619.000	631,294.97
CISCO SYSTEMS INC			536,092.000	21,073,776.52
CITI TRENDS INC			3,399.000	30,251.10
CITIGROUP INC			279,432.000	11,769,675.84
CITIZENS & NORTHERN CORP			568.000	11,360.00
CITIZENS COMMUNITY BANCORP INC			106.000	683.70
CITIZENS FINANCIAL GROUP INC			72,498.000	1,363,687.38
CITIZENS INC/TX			4,231.000	27,586.12
CITRIX SYSTEMS INC			21,406.000	3,030,019.30
CITY BANK/LYNNWOOD WA			1,072.000	2.47
CITY HOLDING CO			2,430.000	161,667.90
CITY OFFICE REIT INC			67,662.000	489,196.26
CIVEO CORP			6,656.000	2,741.61
CK ASSET HOLDINGS LTD HK/01113			24,391.000	133,584.22
CK INFRASTRUCTURE HOLDINGS LTD HK/01038			51,265.000	272,499.71
CLARUS CORP			2,002.000	19,619.60
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,944.000	19,480.32
CLEARFIELD INC			2,988.000	35,407.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARSIDE BIOMEDICAL INC			2,966.000	5,042.20
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			2,923.000	63,750.63
CLEARWAY ENERGY INC			4,690.000	84,349.65
CLEVELAND BIOLABS INC			52.000	86.32
CLEVELAND-CLIFFS INC			17,261.000	68,180.95
CLICKS GROUP LTD			152,265.000	2,197,015.13
CLIPPER REALTY INC			7,591.000	39,321.38
CLOROX CO/THE			21,903.000	3,794,694.75
CLOUD PEAK ENERGY INC			6,172.000	0.00
CLOUDERA INC			2,292.000	18,038.04
CLOVIS ONCOLOGY INC			2,130.000	13,546.80
CLST HOLDINGS INC			3,920.000	13.72
CME GROUP INC			47,073.000	8,139,392.43
CMS ENERGY CORP			94,747.000	5,566,386.25
CMTSU LIQUIDATION INC			7,875.000	7.87
CNB FINANCIAL CORP/PA			2,253.000	42,514.11
CNO FINANCIAL GROUP INC			38,744.000	480,038.16
CNX RESOURCES CORP			7,700.000	40,964.00
COCA-COLA CO/THE			411,526.000	18,210,025.50
COCA-COLA CONSOLIDATED INC			1,346.000	280,681.38
COCA-COLA EUROPEAN PARTNERS PL			217,104.000	8,254,231.66
COCHLEAR LTD			87,000.000	9,981,403.21
CODEXIS INC			892.000	9,954.72
CODORUS VALLEY BANCORP INC			2,196.000	35,355.60
COEUR MINING INC			16,325.000	52,403.25
COGENT COMMUNICATIONS HOLDINGS			5,137.000	421,079.89
COGNA EDUCACAO			5,800,000.000	4,584,891.84
COGNIZANT TECHNOLOGY SOLUTIONS			234,699.000	10,906,462.53
COHEN & CO INC			33.000	109.56
COHEN & STEERS INC			4,140.000	188,163.00
COHERUS BIOSCIENCES INC			3,717.000	60,289.74
COHU INC			4,715.000	58,371.70
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			104,216.000	6,915,773.76
COLLECTORS UNIVERSE INC			3,107.000	48,686.69
COLLEGIUM PHARMACEUTICAL INC			1,700.000	27,761.00
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,693.000	232,972.40

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COLUMBIA PROPERTY TRUST INC			15,100.000	188,750.00
COLUMBUS MCKINNON CORP/NY			3,354.000	83,850.00
COMCAST CORP			881,965.000	30,321,956.70
COMDIAL CORP			222.000	0.44
COMERICA INC			25,328.000	743,123.52
COMFORT SYSTEMS USA INC			5,619.000	205,374.45
COMINAR REIT TRUST UNIT			38,193.000	217,617.05
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,319,076.60
COMMERCIAL METALS CO			17,801.000	281,077.79
COMMUNICATIONS SYSTEMS INC			1,895.000	8,451.70
COMMUNITY BANK SYSTEM INC			7,220.000	424,536.00
COMMUNITY HEALTH SYSTEMS INC			15,028.000	50,193.52
COMMUNITY HEALTHCARE TRUST INC			1,545.000	59,142.60
COMMUNITY TRUST BANCORP INC			4,245.000	134,948.55
COMMUNITY WEST BANCSHARES			895.000	5,450.55
COMMVault SYSTEMS INC			5,982.000	242,151.36
COMPAL ELECTRONICS INC GDR			507,200.000	1,450,744.16
COMPASS GROUP PLC			259,134.000	4,061,398.89
COMPASS MINERALS INTERNATIONAL			4,060.000	156,188.20
COMPUTER PROGRAMS AND SYSTEMS			4,231.000	94,139.75
COMPUTER SERVICES INC			3,764.000	148,715.64
COMPUTER TASK GROUP INC			5,616.000	21,509.28
COMPX INTERNATIONAL INC			1,012.000	15,382.40
COMSCORE INC			15,460.000	43,597.20
COMSTOCK RESOURCES INC			1,054.000	5,681.06
COMTECH TELECOMMUNICATIONS COR			3,791.000	50,382.39
COMTrex SYSTEMS CORP NEScrow CONTRA			367.000	0.00
CONAGRA BRANDS INC			112,144.000	3,290,304.96
CONCERT PHARMACEUTICALS INC			8,114.000	71,727.76
CONCHO RESOURCES INC			36,415.000	1,560,382.75
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			3,325.000	190,422.75
CONN'S INC			1,794.000	7,498.92
CONNECTONE BANCORP INC			873.000	11,733.12
CONOCOPHILLIPS			130,194.000	4,009,975.20
CONRAD INDUSTRIES INC			1,998.000	16,483.50
CONSOL ENERGY INC			3,224.000	11,896.56
CONSOLIDATED COMMUNICATIONS HO			12,556.000	57,129.80
CONSOLIDATED EDISON INC			78,478.000	6,121,284.00

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CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50	
CONSOLIDATED WATER CO LTD			8,550.000	140,220.00	
CONSOLIDATED-TOMOKA LAND CO			2,668.000	120,940.44	
CONSTELLATION BRANDS INC			46,155.000	6,616,780.80	
CONSTELLATION PHARMACEUTICALS			5,209.000	163,718.87	
CONSUMER PORTFOLIO SERVICES IN			4,251.000	5,781.36	
CONTACT ENERGY LTD			196,048.000	669,467.85	
CONTANGO OIL & GAS CO			8,506.000	12,759.00	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTINENTAL MATERIALS CORP			751.000	6,759.00	
CONTRA PRIMUS GUARANTY			5,606.000	0.00	
COOPER COS INC/THE			12,345.000	3,403,146.15	
COOPER TIRE & RUBBER CO			11,144.000	181,647.20	
COOPER-STANDARD HOLDINGS INC			1,946.000	19,985.42	
COPA HOLDINGS SA			18,100.000	819,749.00	
COPART INC			29,714.000	2,036,003.28	
CORCEPT THERAPEUTICS INC			13,002.000	154,593.78	
CORE LABORATORIES NV			4,600.000	47,564.00	
CORE-MARK HOLDING CO INC			6,460.000	184,562.20	
CORECIVIC INC			12,893.000	144,014.81	
COREPOINT LODGING INC			13,160.000	51,587.20	
CORESITE REALTY CORP			1,987.000	230,293.30	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORMEDIX INC			9,200.000	33,028.00	
CORNERSTONE BUILDING BRANDS IN			692.000	3,155.52	
CORNERSTONE ONDEMAND INC			7,040.000	223,520.00	
CORNING INC			122,089.000	2,507,708.06	
CORP INMOBILIARIA VESTA SAB DE			244,772.000	286,306.84	
CORPORATE OFFICE PROPERTIES TR			10,411.000	230,395.43	
CORTEVA INC			137,770.000	3,237,595.00	
CORTEXME INC			3,033.000	138,335.13	
CORUS BANKSHARES INC			10,586.000	190.55	
CORVEL CORP			6,203.000	338,125.53	
COSAN LTD			22,500.000	276,750.00	
COSCO SHIPPING PORTS LTD			88,105.000	42,512.83	
COSTAR GROUP INC			6,541.000	3,840,940.61	
COSTCO WHOLESALE CORP			51,605.000	14,714,133.65	
COTY INC			29,147.000	150,398.52	
COUNTY BANCORP INC			554.000	10,249.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COUSINS PROPERTIES INC			12.999	380.48
COVANTA HOLDING CORP			63,321.000	541,394.55
COVENANT TRANSPORTATION GROUP			1,966.000	17,045.22
COVETRUS INC			12,201.200	99,317.78
COVIVIO			8,925.000	502,868.30
COWEN INC			371.000	3,583.86
CPI AEROSTRUCTURES INC			1,147.000	2,580.75
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			4,035.000	134,809.35
CRACKER BARREL OLD COUNTRY STO			3,917.000	325,972.74
CRAFT BREW ALLIANCE INC			1,907.000	28,414.30
CRAWFORD & CO			6,711.000	42,883.29
CRAZY WOMAN CREEK BANCORP INC			437.000	6,926.45
CREDICORP LTD			9,791.000	1,400,798.37
CREDIT SUISSE GROUP AG			409,000.000	3,381,737.38
CREXENDO INC			1,495.000	6,129.50
CRH PLC			312,321.000	8,515,951.30
CRINETICS PHARMACEUTICALS INC			4,055.000	59,608.50
CROCS INC			9,790.000	166,332.10
CROMBIE REAL ESTATE INVT TR UNIT			86,402.000	753,934.62
CROMWELL EUROPEAN REAL ESTATE			216,805.000	85,640.14
CROSS COUNTRY HEALTHCARE INC			12,495.000	84,216.30
CROSSROADS SYSTEMS INC			77.000	539.00
CROWN CASTLE INTERNATIONAL COR			40,998.000	5,920,111.20
CROWN CRAFTS INC			3,703.000	17,700.34
CRYOLIFE INC			5,994.000	101,418.48
CRYOPORT INC			49,355.000	839,035.00
CSG SYSTEMS INTERNATIONAL INC			5,208.000	217,954.80
CSL LTD			142,080.000	25,799,311.78
CSP INC			821.000	5,738.79
CSX CORP			76,681.000	4,393,821.30
CT REIT UNIT			14,765.000	121,368.95
CTS CORP			4,694.000	116,833.66
CTS EVENTIM AG & CO KGAA			163,000.000	7,365,115.07
CUBESMART			25,090.000	672,161.10
CUBIC CORP			149,025.000	6,156,222.75
CULP INC			4,438.000	32,663.68
CUMMINS INC			26,220.000	3,548,090.40
CUMULUS CLASS A			8,884.000	48,151.28

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CURIS INC			1,968.000	1,385.28	
CUSTOMERS BANCORP INC			1,510.000	16,504.30	
CUTERA INC			7,901.000	103,187.06	
CV HOLDINGS INC/UNITED STATES			5,499.000	54.99	
CVB FINANCIAL CORP			14,774.000	296,218.70	
CVC BRASIL OPERADORA E AGENCIA			203,817.000	443,268.38	
CVR ENERGY INC			3,215.000	53,143.95	
CVS HEALTH CORP			128,286.000	7,611,208.38	
CYBERAGENT INC			330,000.000	12,808,114.64	
CYBERARK SOFTWARE LTD			139,800.000	11,961,288.00	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,696.000	29,018.56	
CYCLERION THERAPEUTICS INC			6,988.000	18,518.20	
CYTOKINETICS INC			9,639.000	113,643.81	
CYTOSORBENTS CORP			1,800.000	13,878.00	
D7 ENTERPRISES INC			18.000	1.35	
DAILY JOURNAL CORP			227.000	51,824.10	
DAIMLER AG			131,700.000	3,976,855.34	
DAKTRONICS INC			7,147.000	35,234.71	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			21,990.000	171,741.90	
DANAHER CORP			76,261.000	10,555,285.01	
DARDEN RESTAURANTS INC			27,911.000	1,520,033.06	
DARLING INGREDIENTS INC			16,747.000	321,039.99	
DASAN ZHONG SOLUTIONS INC			257.000	1,076.83	
DASSAULT SYSTEMES SE			65,235.000	9,663,179.01	
DATA I/O CORP			3,751.000	10,540.31	
DATATEC SYS INC COM			25,900.000	108.78	
DATATRAK INTERNATIONAL INC			59.000	212.40	
DAVE & BUSTER'S ENTERTAINMENT			4,867.000	63,660.36	
DAVITA INC			8,843.000	672,598.58	
DAWSON GEOPHYSICAL CO			12,879.000	12,528.69	
DAXOR CORP			1,616.000	21,008.00	
DB INSURANCE CO LTD			151,940.000	4,337,217.86	
DBS GROUP HOLDINGS LTD			457,080.000	5,961,284.96	
DEAN FOODS CO			13,666.000	1,434.94	
DECHRA PHARMACEUTICALS PLC			74,985.000	2,186,834.35	
DECIPHERA PHARMACEUTICALS INC			1,588.000	65,377.96	
DECKERS OUTDOOR CORP			4,725.000	633,150.00	

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			31,049.000	4,289,729.84
DELCATH SYSTEMS INC			2.000	20.00
DELEK US HOLDINGS INC			13,023.000	205,242.48
DELIA*S INC			3,437.000	0.00
DELPHAX TECHNOLOGIES INC			7,074.000	15.56
DELTA AIR LINES INC			85,613.000	2,442,538.89
DELTA APPAREL INC			3,532.000	36,768.12
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			6,984.000	181,095.12
DENBURY RESOURCES INC			34,044.000	6,284.52
DENNY'S CORP			9,959.000	76,485.12
DENTSPLY SIRONA INC			60,786.000	2,360,320.38
DES SURGICAL ESCROW			149.000	0.00
DESIGNER BRANDS INC			9,471.000	47,165.58
DESTINATION MATERNITY CORP			3,060.000	51.41
DESTINATION XL GROUP INC			4,760.000	1,666.95
DEUTSCHE BOERSE AG			67,000.000	9,189,468.75
DEUTSCHE POST AG			154,200.000	4,191,829.66
DEVON ENERGY CORP			73,705.000	509,301.55
DEXUS			3,605.000	20,056.54
DHI GROUP INC			16,885.000	36,471.60
DHT HOLDINGS INC			1,136.000	8,713.12
DIADEXUS INC			148.000	0.01
DIAGEO PLC			340,225.000	10,911,460.34
DIAMOND HILL INVESTMENT GROUP			820.000	73,996.80
DIAMOND OFFSHORE DRILLING INC			7,966.000	14,577.78
DIAMONDBACK ENERGY INC			15,890.000	416,318.00
DIAMONDROCK HOSPITALITY CO			28,378.000	144,160.24
DIC ASSET AG			10,318.000	107,213.90
DICERNA PHARMACEUTICALS INC			8,198.000	150,597.26
DIEBOLD NIXDORF INC			8,482.000	29,856.64
DIGI INTERNATIONAL INC			8,226.000	78,476.04
DIGIMARC CORP			3,647.000	47,593.35
DIGITAL GARAGE INC			128,200.000	4,102,922.56
DIGITAL REALTY TRUST INC			25,920.000	3,600,547.20
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			2,081.000	76,892.95
DIME COMMUNITY BANCSHARES INC			6,065.000	83,151.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DINE BRANDS GLOBAL INC			2,507.000	71,900.76	
DIODES INC			4,428.000	179,931.78	
DISCOVER FINANCIAL SERVICES			30,911.000	1,102,595.37	
DISCOVERY INC			554,756.000	9,760,048.84	
DISH NETWORK CORP			25,246.000	504,667.54	
DIVERSICARE HEALTHCARE SERVICE			1,976.000	3,458.00	
DIVERSIFIED HEALTHCARE TRUST			30,899.000	112,163.37	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,371.000	891.15	
DMC GLOBAL INC			1,749.000	40,244.49	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			34,443.000	5,201,237.43	
DOLLAR TREE INC			34,559.000	2,539,049.73	
DOMINION ENERGY INC			169,947.000	12,268,473.93	
DOMINO'S PIZZA INC			1,654.000	536,011.78	
DOMMO ENERGIA SA ADR			719.000	900.90	
DOMO INC			80,138.000	796,571.72	
DOMTAR CORP			9,747.000	210,925.08	
DONEGAL GROUP INC			6,849.000	101,466.00	
DONGFENG MOTOR GROUP CO LTD HK/00489			5,796,000.000	3,821,176.88	
DONNELLEY FINANCIAL SOLUTIONS			460.000	2,424.20	
DORIAN LPG LTD			545.000	4,746.95	
DORMAN PRODUCTS INC			7,076.000	391,090.52	
DOUGLAS DYNAMICS INC			1,729.000	61,396.79	
DOVA PHARMACEUTICALS INC			700.000	350.00	
DOVER CORP			33,329.000	2,797,636.26	
DOVER MOTORSPORTS INC			6,462.000	8,077.50	
DOW INC			91,719.000	2,681,863.56	
DR HORTON INC			105,434.000	3,584,756.00	
DREAM INDUSTRIAL REIT UNIT			262,037.000	1,728,687.55	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,791.000	146,125.50	
DRIVE SHACK INC			4,915.000	7,470.80	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,755.000	36,917.00	
DSV PANALPINA A/S			193,830.000	17,619,354.54	
DTE ENERGY CO			42,064.000	3,994,818.08	
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DUCOMMUN INC			2,248.000	55,862.80	
DUKE ENERGY CORP			173,589.000	14,039,878.32	
DUKE REALTY CORP			95,674.000	3,097,924.12	
DULUTH HOLDINGS INC			1,799.000	7,213.99	
DUPONT DE NEMOURS INC			87,070.000	2,969,087.00	
DURECT CORP			8,221.000	12,742.55	
DXC TECHNOLOGY CO			59,132.000	771,672.60	
DYADIC INTERNATIONAL INC			11,339.000	58,509.24	
DYCOM INDUSTRIES INC			4,994.000	128,096.10	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNAVAX TECHNOLOGIES CORP			15,277.000	53,927.81	
DYNEX CAPITAL INC			2,906.000	30,338.64	
E*TRADE FINANCIAL CORP			22,277.000	764,546.64	
E.ON SE			47,422.000	491,251.00	
EACO CORP			16.000	254.88	
EAGLE BANCORP INC			3,746.000	113,166.66	
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.52	
EAGLE PHARMACEUTICALS INC/DE			1,908.000	87,768.00	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			5,869.000	10,329.44	
EASTERLY GOVERNMENT PROPERTIES			8,980.000	221,267.20	
EASTERN CO/THE			749.000	14,605.50	
EASTGROUP PROPERTIES INC			4,749.000	496,175.52	
EASTMAN CHEMICAL CO			31,205.000	1,453,528.90	
EASTMAN KODAK CO			4,873.000	8,430.29	
EATON CORP PLC			64,305.000	4,995,855.45	
EBAY INC			133,787.000	4,021,637.22	
EBIX INC			4,819.000	73,152.42	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			32,421.000	5,052,164.43	
EDCI HOLDINGS INC			1,189.000	261.58	
EDENRED			163,160.000	6,819,150.23	
EDISON INTERNATIONAL			86,556.000	4,742,403.24	
EDP - ENERGIAS DE PORTUGAL SA			581,501.000	2,333,994.13	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,752.000	8,146.80	
EDWARDS LIFESCIENCES CORP			25,747.000	4,856,399.14	
EGAIN CORP			1,590.000	11,654.70	

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EHEALTH INC			21,227.000	2,989,186.14
EIGER BIOPHARMACEUTICALS INC			7,161.000	48,694.80
EL PASO ELECTRIC CO			7,865.000	534,505.40
ELANCO ANIMAL HEALTH INC			31,414.000	703,359.46
ELDORADO RESORTS INC			9,043.000	130,219.20
ELECTRO-SENSORS INC			212.000	578.76
ELECTROMED INC			2,900.000	32,596.00
ELECTRONIC ARTS INC			52,499.000	5,258,824.83
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	41.72
ELI LILLY AND CO			89,066.000	12,355,235.52
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	13,795.90
EMAGIN CORP			5,889.000	1,262.60
EMAK WORLDWIDE INC			1,137.000	11.37
EMCOR GROUP INC			8,436.000	517,295.52
EMCORE CORP			1,244.000	2,786.56
EMERA INC			7,022.000	273,805.46
EMERGENT BIOSOLUTIONS INC			7,996.000	462,648.56
EMERSON ELECTRIC CO			75,074.000	3,577,276.10
EMERSON RADIO CORP			4,687.000	3,280.90
EMISPHERE TECHNOLOGIES INC			6,412.000	35,522.48
EMPIRE STATE REALTY TRUST INC			19,088.000	171,028.48
EMPLOYERS HOLDINGS INC			5,958.000	241,358.58
ENAGAS SA			50,638.000	1,005,404.26
ENANTA PHARMACEUTICALS INC			3,385.000	174,090.55
ENBRIDGE INC			101,865.000	2,963,252.85
ENCORE CAPITAL GROUP INC			3,321.000	77,644.98
ENCORE WIRE CORP			4,217.000	177,071.83
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			52,734.000	1,126,580.56
ENDO INTERNATIONAL PLC			30,800.000	113,960.00
ENDOLOGIX INC			1,462.500	1,010.44
ENDURANCE INTERNATIONAL GROUP			8,584.000	16,567.12
ENEL CHILE SA ADR			78,049.000	259,122.68
ENEL SPA			2,894,508.000	20,132,657.05
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			6,300.000	190,575.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	33.60
ENERGY RECOVERY INC			6,228.000	46,336.32

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERGY TRANSFER LP			1,354,935.000	6,232,701.00
ENERPAC TOOL GROUP CORP			8,705.000	144,067.75
ENERSYS			5,073.000	251,214.96
ENGIE SA			1,210,709.000	12,503,375.64
ENGLOBAL CORP			4,402.000	3,257.48
ENHERENT CORP			9,218.000	23.05
ENNIS INC			4,010.000	75,307.80
ENOVA INTERNATIONAL INC			3,689.000	53,453.61
ENPRO INDUSTRIES INC			2,622.000	103,778.76
ENSIGN GROUP INC/THE			5,709.000	214,715.49
ENSTAR GROUP LTD			1,538.000	244,618.90
ENTERCOM COMMUNICATIONS CORP			7,142.000	12,212.82
ENERGY CORP			66,937.000	6,290,069.89
ENTERPRISE BANCORP INC/MA			515.000	13,899.85
ENTERPRISE FINANCIAL SERVICES			454.000	12,671.14
ENTERPRISE PRODUCTS PARTNERS L			640,551.000	9,159,879.30
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,252.000	16,751.56
ENVESTNET INC			6,591.000	354,463.98
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	801.31
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,379.000	11,078.87
ENZON PHARMACEUTICALS INC			10,765.000	1,840.81
EOG RESOURCES INC			69,998.000	2,514,328.16
EPAM SYSTEMS INC			23,985.000	4,453,055.10
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.07
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			9,164.000	142,133.64
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			6,026.000	377,348.12
EQM MIDSTREAM PARTNERS LP			204,402.000	2,411,943.60
EQUIFAX INC			11,939.000	1,426,113.55
EQUIFIN INC			394.000	1.69
EQUINIX INC			8,409.000	5,252,009.13
EQUINOR ASA			394,597.000	4,928,235.09
EQUITY BANCSHARES INC			1,731.000	29,859.75
EQUITY RESIDENTIAL			51,487.000	3,177,262.77
ERA GROUP INC			7,237.000	38,573.21

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ERBA DIAGNOSTICS INC			3,427.000	462.65
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESC NOVELION THERAPEUT			793.000	0.00
ESCALADE INC			1,992.000	11,852.40
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			4,221.000	320,416.11
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPEY MFG. & ELECTRONICS CORP			318.000	5,766.55
ESR CAYMAN LTD HK/01821			1,255,000.000	2,713,723.56
ESR-REIT			921,730.000	194,205.15
ESSENT GROUP LTD			9,484.000	249,808.56
ESSENTIAL PROPERTIES REALTY TR			9,409.000	122,881.54
ESSEX PROPERTY TRUST INC			17,245.000	3,798,038.80
ESTABLISHMENT LABS HOLDINGS IN			3,100.000	44,795.00
ESTEE LAUDER COS INC/THE			36,218.000	5,770,976.12
ETHAN ALLEN INTERIORS INC			4,200.000	42,924.00
EURAZEO SE			62,125.000	2,803,012.91
EUROBANCSHARES INC			3,146.000	0.00
EUROBO PHARMACEUTICALS INC			6,700.000	0.00
EUTELSAT COMMUNICATIONS SA			14,348.000	149,971.07
EVANS & SUTHERLAND COMPUTER CO			3,651.000	4,308.18
EVANS BANCORP INC			400.000	9,724.00
EVERCEL INC			2,040.000	3,978.00
EVEREST RE GROUP LTD			11,191.000	2,153,372.22
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			75,312.000	4,145,925.60
EVERI HOLDINGS INC			13,014.000	42,946.20
EVERSOURCE ENERGY			57,654.000	4,509,119.34
EVERTEC INC			8,972.000	203,933.56
EVOLENT HEALTH INC			8,800.000	47,784.00
EVOLUS INC			4,199.000	17,425.85
EVOLUTION PETROLEUM CORP			10,786.000	28,151.46

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVOLVING SYSTEMS INC			7,263.000	5,665.14
EVONIK INDUSTRIES AG			296,500.000	6,204,131.30
EW SCRIPPS CO/THE			6,641.000	50,073.14
EXACT SCIENCES CORP			2,273.000	131,834.00
EXAGEN INC			65,196.000	1,039,224.24
EXANTAS CAPITAL CORP			3,284.000	9,063.84
EXELON CORP			139,333.000	5,128,847.73
EXLSERVICE HOLDINGS INC			4,285.000	222,948.55
EXP WORLD HOLDINGS INC			8,110.000	68,610.60
EXPEDIA GROUP INC			19,430.000	1,093,326.10
EXPEDITORS INTERNATIONAL OF WA			29,235.000	1,950,559.20
EXPERIAN PLC			355,000.000	9,908,502.45
EXPONENT INC			16,929.000	1,217,364.39
EXPRESS INC			11,946.000	17,799.54
EXTERRAN CORP			3,728.000	17,894.40
EXTRA SPACE STORAGE INC			12,771.000	1,222,950.96
EXTREME NETWORKS INC			11,983.000	37,027.47
EXXON MOBIL CORP			437,577.000	16,614,798.69
EZCORP INC			5,323.000	22,196.91
EZENIA! INC			5,456.000	33.28
F5 NETWORKS INC			20,438.000	2,179,303.94
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,724.000	257,741.44
FACEBOOK INC			304,584.000	50,804,611.20
FACTORY 2-U STORES INC			5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC			4,757.000	1,240,054.76
FALCON PRODS INC			7,000.000	10.50
FALCONSTOR SOFTWARE INC			70.360	316.62
FANUC CORP			16,400.000	2,226,316.54
FARMER BROS CO			2,293.000	15,959.28
FARMLAND PARTNERS INC			10,529.000	63,911.03
FARO TECHNOLOGIES INC			2,451.000	109,069.50
FASTENAL CO			100,838.000	3,151,187.50
FATE THERAPEUTICS INC			8,254.000	183,321.34
FBL FINANCIAL GROUP INC			3,696.000	172,492.32
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	77,937.63
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,035.000	823,321.35

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL SCREW WORKS			815.000	3,260.00
FEDERAL SIGNAL CORP			10,659.000	290,777.52
FEDERATED HERMES INC			12,400.000	236,220.00
FEDEX CORP			27,497.000	3,334,286.22
FEDNAT HOLDING CO			946.000	10,860.08
FERGUSON PLC			117,157.000	7,344,791.64
FERRO CORP			11,484.000	107,490.24
FERROGLOBE PLC			8,671.000	3,945.31
FFD FINANCIAL CORP			676.000	37,889.80
FIBERCORE INC			7,424.000	2.97
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			9,700.000	337,075.00
FIDELITY NATIONAL FINANCIAL IN			41,569.000	1,034,236.72
FIDELITY NATIONAL INFORMATION			123,007.000	14,962,571.48
FIESTA RESTAURANT GROUP INC			1,732.000	6,979.96
FIFTH THIRD BANCORP			150,704.000	2,237,954.40
FINANCIAL INSTITUTIONS INC			671.000	12,171.94
FINECOBANK BANCA FINECO SPA			1,100,000.000	10,005,822.76
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	247,572.00
FIRST ACCEPTANCE CORP			5,086.000	2,797.81
FIRST BANCORP INC/THE			2,165.000	47,630.00
FIRST BANCORP/PUERTO RICO			8,783.000	46,725.56
FIRST BANCORP/SOUTHERN PINES N			2,341.000	54,030.28
FIRST BUSEY CORP			1,340.000	22,927.40
FIRST BUSINESS FINANCIAL SERVI			1,168.000	18,104.00
FIRST COMMONWEALTH FINANCIAL C			14,648.000	133,882.72
FIRST COMMUNITY BANKSHARES INC			421.000	9,809.30
FIRST DEFIANCE FINANCIAL CORP			9,957.000	146,766.18
FIRST FINANCIAL BANCORP			15,115.000	225,364.65
FIRST FINANCIAL BANKSHARES INC			21,374.000	573,678.16
FIRST FINANCIAL CORP/IN			3,138.000	105,813.36
FIRST FOUNDATION INC			4,271.000	43,649.62
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			16,320.000	542,313.60
FIRST INTERSTATE BANCSYSTEM IN			1,837.000	52,979.08
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,971.000	211,151.79

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST MIDWEST BANCORP INC/IL			13,338.000	176,528.43
FIRST NBC BANK HOLDING CO			1,118.000	22.36
FIRST OF LONG ISLAND CORP/THE			5,126.000	88,936.10
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			16,617.000	1,367,246.76
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,616.000	23,092.64
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			7,399.000	530,804.26
FIRSTENERGY CORP			148,209.000	5,938,734.63
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			78,208.000	7,428,977.92
FIVE PRIME THERAPEUTICS INC			7,099.000	16,114.73
FIVE STAR SENIOR LIVING INC			2,022.000	5,621.16
FIVE9 INC			7,400.000	565,804.00
FIVERR INTERNATIONAL LTD			46,062.000	1,159,380.54
FLAGSTAR BANCORP INC			2,287.000	45,351.21
FLANIGAN'S ENTERPRISES INC			102.000	1,188.30
FLEETCOR TECHNOLOGIES INC			8,558.000	1,596,409.32
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEX LTD			404,075.000	3,384,128.13
FLEXION THERAPEUTICS INC			4,473.000	35,202.51
FLEXSTEEL INDUSTRIES INC			1,553.000	17,020.88
FLIR SYSTEMS INC			13,229.000	421,872.81
FLOOR & DECOR HOLDINGS INC			5,300.000	170,077.00
FLOTEK INDUSTRIES INC			6,731.000	5,990.59
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			12,904.000	308,276.56
FLUIDIGM CORP			8,471.000	21,516.34
FLUSHING FINANCIAL CORP			3,752.000	50,126.72
FLYI INC COM			29,300.000	87.90
FMC CORP			12,781.000	1,044,079.89
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			6,552.000	95,790.24
FOOTBALL EQUITIES INC			5,500.000	0.01
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			525,195.000	2,536,691.85

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FORD OTOMOTIV SANAYI AS			569,038.000	4,255,103.02
FORESTAR GROUP INC			4,398.000	45,519.30
FORMFACTOR INC			6,159.000	123,734.31
FORRESTER RESEARCH INC			2,760.000	80,674.80
FORTINET INC			20,487.000	2,072,669.79
FORTIVE CORP			38,900.000	2,146,891.00
FORTUNE BRANDS HOME & SECURITY			28,913.000	1,250,487.25
FORTUNE REAL ESTATE INVESTMENT HK/00778			621,811.000	576,010.91
FORUM ENERGY TECHNOLOGIES INC			7,170.000	1,271.24
FORWARD AIR CORP			3,846.000	194,799.90
FOSSIL GROUP INC			4,410.000	14,508.90
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,562.000	141,485.02
FOX CORP			83,260.000	1,955,425.55
FOX FACTORY HOLDING CORP			4,608.000	193,536.00
FRANCESCA'S HOLDINGS CORP			567.000	1,287.09
FRANK'S INTERNATIONAL NV			4,700.000	12,173.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,977.000	92,882.58
FRANKLIN ELECTRIC CO INC			6,274.000	295,693.62
FRANKLIN FINANCIAL NETWORK INC			2,943.000	60,007.77
FRANKLIN RESOURCES INC			53,806.000	898,022.14
FRANKLIN STREET PROPERTIES COR			10,084.000	57,781.32
FRASERS CENTREPOINT TRUST			258,181.000	406,170.20
FRASERS LOGISTICS & COMMERCIAL			2,393,538.000	1,487,713.69
FRED'S INC			3,539.000	13.09
FREEDOM HOLDING CORP/NV			299.000	4,233.84
FREEMPORT-MCMORAN INC			227,584.000	1,536,192.00
FREIGHTCAR AMERICA INC			4,152.000	3,861.36
FREQUENCY ELECTRONICS INC			3,041.000	27,794.74
FRESH CHOICE INC			6,600.000	0.66
FRESH DEL MONTE PRODUCE INC			4,400.000	121,484.00
FRIEDMAN INDUSTRIES INC			2,675.000	11,796.75
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			5,939.000	70,971.05
FRONTIER COMMUNICATIONS CORP			10,473.000	3,979.74
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

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FRONTLINE LTD/BERMUDA			7,259.000	69,758.99	
FRP HOLDINGS INC			3,326.000	143,018.00	
FS KKR CAPITAL CORP			29,511.000	88,533.00	
FTI CONSULTING INC			6,034.000	722,692.18	
FUBON FINANCIAL HOLDING CO LTD			5,163,000.000	6,410,748.51	
FUEL TECH INC			2,314.000	926.76	
FUELCELL ENERGY INC			42.000	63.42	
FULTON FINANCIAL CORP			23,044.000	264,775.56	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUSHENG PRECISION CO LTD			920,000.000	4,730,585.48	
FUTUREFUEL CORP			7,086.000	79,859.22	
G-III APPAREL GROUP LTD			4,986.000	38,392.20	
G1 THERAPEUTICS INC			3,233.000	35,627.66	
GA EXPRESS INC			1,881.000	0.00	
GABS 114A AELTUS CBO			8,180.000	0.00	
GAINSCO INC			435.000	12,175.65	
GALAGEN INC			100.000	0.00	
GALMED PHARMACEUTICALS LTD			1,600.000	5,536.00	
GAMCO INVESTORS INC			5,879.000	64,610.21	
GAMETECH INTERNATIONAL INC			4,418.000	22.09	
GANNETT CO INC			10,158.000	15,033.84	
GAP INC/THE			20,982.000	147,713.28	
GARGOYLES INC			187.000	0.02	
GARMIN LTD			14,247.000	1,067,955.12	
GARTNER INC			14,552.000	1,448,942.64	
GASLOG LTD			2,396.000	8,673.52	
GATX CORP			5,921.000	370,417.76	
GCI LIBERTY INC			224,043.000	12,763,729.71	
GCP APPLIED TECHNOLOGIES INC			7,654.000	136,241.20	
GDI PROPERTY GROUP			392,254.000	224,473.93	
GDS HOLDINGS LTD ADR			95,760.000	5,551,207.20	
GENASYS INC			1,806.000	5,905.62	
GENERAC HOLDINGS INC			9,457.000	881,108.69	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	12.80	
GENERAL DYNAMICS CORP			23,107.000	3,057,287.17	
GENERAL ELECTRIC CO			861,204.000	6,837,959.76	
GENERAL MILLS INC			59,598.000	3,144,986.46	
GENERAL MOLY INC			5,187.000	829.92	
GENERAL MOTORS CO			160,827.000	3,341,985.06	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GENERAL STEEL HOLDINGS INC			1,145.000	46.95	
GENESCO INC			3,054.000	40,740.36	
GENESIS HEALTHCARE INC			2,981.000	2,511.79	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			3,743.000	26,874.74	
GENMAB A/S			56,789.000	11,498,419.78	
GENMARK DIAGNOSTICS INC			8,817.000	36,326.04	
GENTHERM INC			5,139.000	161,364.60	
GENTING MALAYSIA BHD			5,248,000.000	2,441,777.77	
GENUINE PARTS CO			26,380.000	1,776,165.40	
GENVEC CORP INC			66.000	78.54	
GENWORTH FINANCIAL INC			70,662.000	234,597.84	
GEO GROUP INC/THE			25,739.000	312,986.24	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOPETRO RESOURCES CO			1,269.000	1.78	
GEOSPACE TECHNOLOGIES CORP			4,744.000	30,361.60	
GERMAN AMERICAN BANCORP INC			2,743.000	75,295.35	
GERON CORP			7,888.000	9,386.72	
GETTY REALTY CORP			4,669.000	110,842.06	
GIBRALTAR INDUSTRIES INC			4,328.000	185,757.76	
GIBSON ENERGY INC			34,194.000	390,383.60	
GIGA-TRONICS INC			104.000	234.00	
GILEAD SCIENCES INC			138,556.000	10,358,446.56	
GLACIER BANCORP INC			11,311.000	384,630.56	
GLADSTONE COMMERCIAL CORP			4,065.000	58,373.40	
GLASSBRIDGE ENTERPRISES INC			3.000	150.03	
GLAUKOS CORP			4,635.000	143,036.10	
GLAXOSMITHKLINE PLC			458,700.000	8,614,515.68	
GLOBAL INDEMNITY LTD			782.000	19,941.00	
GLOBAL MEDICAL REIT INC			5,903.000	59,738.36	
GLOBAL NET LEASE INC			10,960.000	146,535.20	
GLOBAL PAYMENTS INC			59,448.000	8,574,185.04	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.00	
GLOBALSTAR INC			48,178.000	14,193.24	
GLOBALTRANS INVESTMENT PLC GDR			212,580.000	1,126,674.00	
GLOBALWORTH REAL ESTATE INVEST			32,011.000	258,161.91	
GLOBANT SA			16,600.000	1,458,808.00	
GLOBE LIFE INC			24,901.000	1,792,124.97	
GLOBUS MEDICAL INC			9,777.000	415,815.81	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLYCOMIMETICS INC			4,260.000	9,712.80
GMS INC			2,344.000	36,871.12
GN STORE NORD A/S			208,963.000	9,334,631.16
GNC HOLDINGS INC			7,276.000	3,405.90
GODADDY INC			13,588.000	776,010.68
GOLAR LNG LTD			10,392.000	81,888.96
GOLD RESOURCE CORP			11,754.000	32,205.96
GOLDEN OCEAN GROUP LTD			483.000	1,511.79
GOLDFIELD CORP/THE			2,325.000	6,603.00
GOLDMAN SACHS BDC INC			2,450.000	30,208.50
GOLDMAN SACHS GROUP INC/THE			34,382.000	5,315,113.38
GOLUB CAPITAL BDC INC			2,729.000	34,276.24
GOOSEHEAD INSURANCE INC			68,132.000	3,040,731.16
GOPRO INC			12,576.000	32,949.12
GORMAN-RUPP CO/THE			6,180.000	192,877.80
GP STRATEGIES CORP			1,749.000	11,385.99
GRAFTECH INTERNATIONAL LTD			757,511.000	6,150,989.32
GRAHAM CORP			3,325.000	42,892.50
GRAN TIERRA ENERGY INC			38,829.000	9,734.43
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			6,075.000	92,218.50
GRAY TELEVISION INC			9,896.000	106,141.02
GREAT AMERICAN BANCORP INC			144.000	3,204.00
GREAT ELM CAPITAL GROUP INC			1,871.000	3,480.06
GREAT LAKES DREDGE & DOCK CORP			12,617.000	104,721.10
GREAT SOUTHERN BANCORP INC			2,164.000	87,425.60
GREAT WESTERN BANCORP INC			7,547.000	154,562.56
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,336.30
GREEN DOT CORP			6,030.000	153,101.70
GREEN PLAINS INC			5,229.000	25,360.65
GREENBRIER COS INC/THE			5,051.000	89,604.74
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			3,189.000	18,974.55
GREENTOWN SERVICE GROUP CO LTD HK/02869			1,152,000.000	1,397,102.27
GREIF INC			3,317.000	103,125.53
GRID DYNAMICS HOLDINGS INC			70,465.000	563,720.00
GRIFFIN INDUSTRIAL REALTY INC			2,201.000	71,972.70
GRIFFON CORP			9,477.000	119,884.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GROUP 1 AUTOMOTIVE INC			2,672.000	118,262.72	
GROWTHPOINT PROPERTIES AUSTRAL			63,033.000	97,219.95	
GRUPO AEROPORTUARIO DEL PACIFI ADR			7,329.000	395,326.26	
GRUPO AEROPORTUARIO DEL SUREST ADR			18,660.000	1,756,652.40	
GRUPO FINANCIERO BANORTE SAB D			523,196.000	1,449,651.64	
GSE SYSTEMS INC			2,630.000	2,451.16	
GSV INC			770.000	4.62	
GTT COMMUNICATIONS INC			3,967.000	31,537.65	
GTX INC			397.000	0.00	
GUESS? INC			9,087.000	61,518.99	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			2,059.000	6,177.00	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,277.000	18,261.10	
H&E EQUIPMENT SERVICES INC			1,906.000	27,980.08	
H&R BLOCK INC			19,252.000	271,068.16	
HACKETT GROUP INC/THE			7,515.000	95,590.80	
HAEMONETICS CORP			7,435.000	740,972.10	
HAITIAN INTERNATIONAL HOLDINGS HK/01882			301,000.000	559,212.47	
HALLADOR ENERGY CO			2,437.000	2,312.47	
HALLIBURTON CO			86,559.000	592,929.15	
HALLMARK FINANCIAL SERVICES IN			128,652.000	519,754.08	
HALOZYME THERAPEUTICS INC			14,296.000	257,185.04	
HAMILTON BEACH BRANDS HOLDING			1,286.000	12,229.86	
HAMILTON LANE INC			2,600.000	143,806.00	
HAMPSHIRE GROUP LTD			2,587.000	12.94	
HANA FINANCIAL GROUP INC			76,160.000	1,445,184.25	
HANCOCK WHITNEY CORP			10,266.000	200,392.32	
HANESBRANDS INC			35,666.000	280,691.42	
HANGER INC			5,467.000	85,175.86	
HANKOOK TIRE & TECHNOLOGY CO L			96,636.000	1,536,046.00	
HANMI FINANCIAL CORP			2,262.000	24,542.70	
HANNON ARMSTRONG SUSTAINABLE I			8,141.000	166,157.81	
HAPVIDA PARTICIPACOES E INVEST			186,103.000	1,523,887.41	
HARBOR DIVERSIFIED INC			1,094.000	28.44	
HARBOURTON CAPITAL GROUP INC			233.000	2.33	
HARLEY-DAVIDSON INC			15,214.000	288,001.02	
HARMONIC INC			8,786.000	50,607.36	
HARSCO CORP			10,552.000	73,547.44	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTE HANKS INC			579.000	909.03
HARTFORD FINANCIAL SERVICES GR			96,635.000	3,405,417.40
HARVARD BIOSCIENCE INC			9,491.000	20,975.11
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HARVEY GULF 7/18 (US CITIZEN)			1,768.000	18,859.26
HASBRO INC			26,023.000	1,861,945.65
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	331.50
HAVERTY FURNITURE COS INC			2,472.000	29,392.08
HAWAIIAN HOLDINGS INC			7,178.000	74,938.32
HAWKINS INC			2,802.000	99,751.20
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,149.000	44,290.89
HB FULLER CO			8,483.000	236,930.19
HC2 HOLDINGS INC			306.000	474.30
HCA HEALTHCARE INC			26,088.000	2,344,006.80
HCL TECHNOLOGIES LTD			973,500.000	5,615,708.83
HDFC BANK LTD			312,531.000	3,560,687.55
HDFC BANK LTD ADR			445,190.000	17,122,007.40
HDFC LIFE INSURANCE CO LTD			379,248.000	2,212,535.83
HEALTH CATALYST INC			2,166.000	56,640.90
HEALTHCARE REALTY TRUST INC			16,151.000	451,097.43
HEALTHCARE SERVICES GROUP INC			10,383.000	248,257.53
HEALTHCARE TRUST OF AMERICA IN			27,337.000	663,742.36
HEALTH EQUITY INC			7,385.000	373,607.15
HEALTHPEAK PROPERTIES INC			119,896.000	2,859,519.60
HEALTHSTREAM INC			3,775.000	90,411.25
HEALTHWAREHOUSE.COM INC			409.000	49.08
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			12,587.000	233,740.59
HEARTLAND FINANCIAL USA INC			2,745.000	82,899.00
HECLA MINING CO			48,763.000	88,748.66
HEIDRICK & STRUGGLES INTERNATI			1,426.000	32,085.00
HELEN OF TROY LTD			4,336.000	624,514.08
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS AND MATHESON ANALYTICS			0.648	0.00
HELIOS TECHNOLOGIES INC			3,843.000	145,726.56
HELIX ENERGY SOLUTIONS GROUP I			14,352.000	23,537.28
HELM CAP GROUP INC COM			600.000	0.00

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HELMERICH & PAYNE INC			10,693.000	167,345.45
HENNESSY ADVISORS INC			2,383.000	17,443.56
HENRY SCHEIN INC			27,069.000	1,367,525.88
HERCULES CAPITAL INC			4,287.000	32,752.68
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,615.000	12,387.05
HERITAGE FINANCIAL CORP/WA			3,716.000	74,320.00
HERITAGE-CRYSTAL CLEAN INC			3,000.000	48,720.00
HERMAN MILLER INC			8,626.000	191,497.20
HERMITAGE OFFSHORE SERVICES LT			53.000	33.92
HERSHA HOSPITALITY TRUST			5,448.000	19,503.84
HERSHEY CO/THE			33,620.000	4,454,650.00
HERTZ GLOBAL HOLDINGS INC			8,462.000	52,295.16
HESKA CORP			2,977.000	164,628.10
HESS CORP			65,603.000	2,184,579.90
HEWLETT PACKARD ENTERPRISE CO			209,516.000	2,034,400.36
HEXAGON AB			299,165.000	12,802,765.57
HG HOLDINGS INC			2,904.000	1,306.80
HHGREGG INC			6,832.000	40.99
HIBBETT SPORTS INC			3,412.000	37,310.22
HIGHPOINT RESOURCES CORP			6,022.000	1,144.18
HIGHWOODS PROPERTIES INC			1,934.000	68,502.28
HIKMA PHARMACEUTICALS PLC			510,000.000	12,868,821.08
HILL INTERNATIONAL INC			4,365.000	6,329.25
HILLENBRAND INC			8,766.000	167,518.26
HILLTOP HOLDINGS INC			9,179.000	138,786.48
HILTON WORLDWIDE HOLDINGS INC			27,824.000	1,898,709.76
HINDUSTAN UNILEVER LTD			107,759.000	3,274,024.64
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	16,818.84
HISPANIC EXPRESS INC			200.000	50.00
HK ELECTRIC INVESTMENTS & HK E HK/02638			71,374.000	68,695.26
HKBN LTD HK/01310			167,395.000	264,345.40
HKN INC			44.000	319.00
HKT TRUST & HKT LTD HK/06823			359,248.000	489,447.53
HMN FINANCIAL INC			1,231.000	22,158.00
HMS HOLDINGS CORP			11,734.000	296,518.18
HNI CORP			7,321.000	184,415.99
HOLLYFRONTIER CORP			23,864.000	584,906.64

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOLLYSYS AUTOMATION TECHNOLOGI			8,467.000	109,224.30
HOLOGIC INC			66,114.000	2,320,601.40
HOLOGRAPHIC STORAGE LTD			43.000	16.13
HOME BANCORP INC			1,552.000	37,899.84
HOME BANCSHARES INC/AR			17,129.000	205,376.71
HOME DEPOT INC/THE			152,799.000	28,529,101.29
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,519.000	55,997.37
HOMOLOGY MEDICINES INC			3,600.000	55,944.00
HON HAI PRECISION INDUSTRY CO			678,000.000	1,567,124.66
HON HAI PRECISION INDUSTRY CO GDR			680,000.000	3,134,800.00
HONEYWELL INTERNATIONAL INC			78,265.000	10,471,074.35
HONG KONG EXCHANGES & CLEARING HK/00388			69,000.000	2,081,332.49
HOOKER FURNITURE CORP			1,859.000	29,018.99
HOOPER HOLMES INC			820.000	1.40
HOPE BANCORP INC			16,462.000	135,317.64
HORACE MANN EDUCATORS CORP			8,219.000	300,733.21
HORIZON BANCORP INC/IN			6,014.000	59,298.04
HORIZON THERAPEUTICS PLC			23,186.000	686,769.32
HORMEL FOODS CORP			65,074.000	3,035,051.36
HORNBECK OFFSHORE SERVICES INC			4,414.000	293.53
HOST HOTELS & RESORTS INC			129,037.000	1,424,568.48
HOSTESS BRANDS INC			1,017,029.000	10,841,529.14
HOUGHTON MIFFLIN HARCOURT CO			16,320.000	30,681.60
HOULIHAN LOKEY INC			3,883.000	202,381.96
HOUSING DEVELOPMENT FINANCE CO			136,129.000	2,938,646.30
HOUSTON AMERICAN ENERGY CORP			3,012.000	358.13
HOUSTON WIRE & CABLE CO			678.000	1,484.82
HOVNANIAN ENTERPRISES INC			236.000	1,944.64
HOYA CORP			99,000.000	8,436,848.79
HP INC			146,129.000	2,536,799.44
HUADIAN POWER INTERNATIONAL CO HK/01071			7,670,000.000	2,285,889.37
HUAZHU GROUP LTD ADR			29,380.000	844,087.40
HUDSON GLOBAL INC			59.000	504.45
HUFFY CORP COM			5,000.000	0.00
HULIC REIT INC			86.000	99,737.85
HUMANA INC			31,896.000	10,015,981.92
HUNT COS FINANCE TRUST INC			4,121.000	7,623.85
HUNTINGTON BANCSHARES INC/OH			101,839.000	836,098.19

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON INGALLS INDUSTRIES			9,032.000	1,645,720.72
HURCO COS INC			1,400.000	40,740.00
HURON CONSULTING GROUP INC			2,889.000	131,045.04
HUTTIG BUILDING PRODUCTS INC			2,100.000	1,470.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	52.72
HYPERDYNAMICS CORP			406.000	0.53
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,395.000	55,925.55
HYUNDAI MOTOR CO			20,541.000	1,496,681.90
IAC/INTERACTIVECORP			15,101.000	2,706,552.23
IBERDROLA SA			1,279,961.000	12,617,463.87
IBERIABANK CORP			5,415.000	195,806.40
ICAD INC			1,254.000	9,204.36
ICADE			9,138.000	723,424.28
ICF INTERNATIONAL INC			2,607.000	179,100.90
ICICI BANK LTD ADR			220,443.000	1,873,765.50
ICONIX BRAND GROUP INC			803.500	533.92
IDACORP INC			5.000	438.95
IDENTIV INC			369.000	1,247.22
IDERA PHARMACEUTICALS INC			1,377.000	1,817.64
IDEX CORP			15,531.000	2,144,986.41
IDEXX LABORATORIES INC			16,059.000	3,890,132.16
IDNA INC			2,887.000	0.00
IDT CORP			5,061.000	27,430.62
IEC ELECTRONICS CORP			102,670.000	609,859.80
IENTERTAINMENT NETWORK INC			831.000	6.23
IES HOLDINGS INC			254.000	4,483.10
IGB REAL ESTATE INVESTMENT TRU			519,763.000	191,301.66
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			79,680.000	4,780,800.00
II-VI INC			12,405.000	353,542.50
ILLINOIS TOOL WORKS INC			61,250.000	8,704,850.00
ILLUMINA INC			14,495.000	3,958,874.40
IMAGEWARE SYSTEMS INC			1,055.000	137.15
IMAGINON INC			667.000	0.07
IMAX CORP			8,443.000	76,409.15
IMEDIA BRANDS INC			342.000	639.54
IMMERSSION CORP			2,837.000	15,206.32

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IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNIC INC			56.000	334.32
IMMUNOGEN INC			12,735.000	43,426.35
IMPAC MORTGAGE HOLDINGS INC			521.000	1,266.03
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			355,600.000	6,599,783.66
IMPINJ INC			2,757.000	46,069.47
INCOMNET INC			300.000	0.00
INCYTE CORP			17,629.000	1,290,971.67
INDEPENDENCE CONTRACT DRILLING			310.000	434.00
INDEPENDENCE HOLDING CO			2,743.000	70,111.08
INDEPENDENCE REALTY TRUST INC			112,987.000	1,010,103.78
INDEPENDENT BANK CORP			6,518.000	419,563.66
INDEPENDENT BANK CORP/MI			170.000	2,187.90
INDEPENDENT BANK GROUP INC			4,488.000	106,275.84
INDUSIND BANK LTD			116,700.000	541,917.14
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,873,013.45
INDUSTRIAL LOGISTICS PROPRTIE			3,725.000	65,336.50
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			197,726.000	2,913,703.68
INFINERA CORP			14,745.000	78,148.50
INFINITY ENERGY RESOURCES INC			204.000	4.12
INFINITY PHARMACEUTICALS INC			8,819.000	7,387.67
INFORMA PLC			1,096,853.000	6,019,549.77
INFUSYSTEM HOLDINGS INC			189,523.000	1,609,050.27
ING GROEP NV			617,600.000	3,240,238.94
INGERSOLL RAND INC			34,124.000	846,275.20
INGEVITY CORP			6,000.000	211,200.00
INGLES MARKETS INC			8,653.000	312,892.48
INHIBITOR THERAPEUTICS INC			1,225.000	52.06
INNERWORKINGS INC			703.000	822.51
INNOSPEC INC			2,854.000	198,324.46
INNOVATIVE INDUSTRIAL PROPRTI			1,011.000	76,765.23
INNOVATIVE SOLUTIONS AND SUPPO			2,821.000	8,998.99
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,881.000	116,200.56
INOGEN INC			2,312.000	119,437.92
INOVALIS REIT TR UNIT			54,832.000	224,205.03
INOVALON HOLDINGS INC			14,203.000	236,621.98

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INOVIO PHARMACEUTICALS INC			14,174.000	105,454.56
INPHI CORP			6,660.000	527,272.20
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60
INSEEGO CORP			3,114.000	19,400.22
INSIGHT ENTERPRISES INC			4,995.000	210,439.35
INSIGNIA SYSTEMS INC			1,967.000	1,455.58
INSPERITY INC			4,676.000	174,414.80
INSPIRE MEDICAL SYSTEMS INC			5,954.000	358,907.12
INSTALLED BUILDING PRODUCTS IN			1,616.000	64,429.92
INSTEEL INDUSTRIES INC			3,793.000	50,257.25
INTEGER HOLDINGS CORP			5,710.000	358,930.60
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	6.43
INTEL CORP			451,858.000	24,454,554.96
INTELLIA THERAPEUTICS INC			10,809.000	132,194.07
INTELLICHECK INC			158.000	535.62
INTER PARFUMS INC			3,871.000	179,420.85
INTER PIPELINE LTD			11,818.000	69,910.82
INTERCEPT PHARMACEUTICALS INC			3,300.000	207,768.00
INTERCONTINENTAL EXCHANGE INC			83,434.000	6,737,295.50
INTERDIGITAL INC			5,966.000	266,262.58
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32
INTERFACE INC			8,016.000	60,600.96
INTERLINK ELECTRONICS INC			705.000	2,129.10
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,452.000	45.01
INTERNATIONAL BANCSHARES CORP			7,365.000	197,971.20
INTERNATIONAL BUSINESS MACHINE			98,090.000	10,881,123.70
INTERNATIONAL FLAVORS & FRAGRA			20,198.000	2,061,811.84
INTERNATIONAL ISOTOPES INC			831.000	41.55
INTERNATIONAL PAPER CO			58,974.000	1,835,860.62
INTERNATIONAL SEAWAYS INC			1,181.000	28,214.09
INTERPACE BIOSCIENCES INC			35.000	180.60
INTERPLAY ENTERTAINMENT CORP			12,923.000	104.68
INTERPUBLIC GROUP OF COS INC/T			38,233.000	618,992.27
INTERSECT ENT INC			8,442.000	100,037.70
INTERVEST OFFICES & WAREHOUSES			28,016.000	731,625.23
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			1,423.000	3,785.18

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTEVAC INC			2,041.000	8,347.69
INTL. FCSTONE INC			3,140.000	113,856.40
INTRA-CELLULAR THERAPIES INC			6,600.000	101,442.00
INTREPID POTASH INC			6,949.000	5,559.20
INTRICON CORP			5,655.000	66,163.50
INTRUSION INC			2,048.000	6,266.88
INTUIT INC			30,693.000	7,059,390.00
INTUITIVE SURGICAL INC			11,396.000	5,643,413.16
INUVO INC			1,115.000	263.59
INVACARE CORP			8,350.000	62,040.50
INVERSIONES AGUAS METROPOLITAN			407,373.000	311,628.43
INVESCO LTD			36,701.000	333,245.08
INVESCO MORTGAGE CAPITAL INC			17,552.000	59,852.32
INVESCO OFFICE J-REIT INC			790.000	104,645.46
INVESTORS BANCORP INC			52,942.000	423,006.58
INVESTORS REAL ESTATE TRUST			4,506.000	247,830.00
INVESTORS TITLE CO			714.000	89,264.28
INVITAE CORP			10,501.000	143,548.67
INVIVO THERAPEUTICS HOLDINGS C			2.734	4.65
ION GEOPHYSICAL CORP			1,556.000	1,976.12
IOVANCE BIOTHERAPEUTICS INC			6,265.000	187,542.78
IPG PHOTONICS CORP			3,506.000	386,641.68
IQVIA HOLDINGS INC			33,376.000	3,599,935.36
IRADIMED CORP			8,138.000	173,746.30
IRIDEX CORP			5,512.000	8,874.32
IRIDIUM COMMUNICATIONS INC			12,272.000	274,033.76
IROBOT CORP			3,809.000	155,788.10
IRON MOUNTAIN INC			28,315.000	673,897.00
IRONWOOD PHARMACEUTICALS INC			15,700.000	158,413.00
ISHARES CORE S&P MIDCAP ETF			1,163,422.000	167,369,888.92
ISIGN SOLUTIONS INC			2.000	0.60
ISRAEL DISCOUNT BANK LTD			2,371,237.000	7,038,400.12
ISTAR INC			9,364.000	99,352.04
ITALGAS SPA			87,019.000	476,357.69
ITC LTD			666,251.000	1,512,140.18
ITERIS INC			2,881.000	9,219.20
ITOCHU CORP			415,600.000	8,633,069.43
ITRON INC			6,051.000	337,827.33
ITZYOURMALL INC			17.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
J SAINSBURY PLC			2,721,500.000	7,099,998.33	
J&J SNACK FOODS CORP			3,710.000	448,910.00	
J2 GLOBAL INC			6,955.000	520,581.75	
JACK HENRY & ASSOCIATES INC			7,586.000	1,177,650.64	
JACK IN THE BOX INC			9,870.000	345,943.50	
JACO ELECTRONICS INC			1,562.000	11.72	
JACOBS ENGINEERING GROUP INC			39,835.000	3,157,720.45	
JAKKS PACIFIC INC			8,949.000	3,123.20	
JAPAN AIRLINES CO LTD			224,500.000	4,138,344.73	
JAPAN EXCELLENT INC			15.000	17,257.19	
JB HUNT TRANSPORT SERVICES INC			20,346.000	1,876,511.58	
JER INVESTORS TRUST INC			786.000	11.79	
JERNIGAN CAPITAL INC			3,782.000	41,450.72	
JERONIMO MARTINS SGPS SA			178,620.000	3,222,088.67	
JM SMUCKER CO/THE			27,955.000	3,103,005.00	
JOHN B SANFILIPPO & SON INC			652.000	58,288.80	
JOHN BEAN TECHNOLOGIES CORP			4,032.000	299,456.64	
JOHN WILEY & SONS INC			6,200.000	232,438.00	
JOHNSON & JOHNSON			264,133.000	34,635,760.29	
JOHNSON CONTROLS INTERNATIONAL			105,300.000	2,838,888.00	
JOHNSON OUTDOORS INC			1,689.000	105,900.30	
JOINT CORP/THE			158,182.000	1,716,274.70	
JONES LANG LASALLE INC			3.000	302.94	
JOUNCE THERAPEUTICS INC			1,500.000	7,125.00	
JOURNAL REGISTER CO COM			18,400.000	36.80	
JPMORGAN CHASE & CO			321,858.000	28,976,875.74	
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,922,000.000	1,557,259.15	
JUBILANT LIFE SCIENCES LTD			624,274.000	2,056,397.99	
JULIUS BAER GROUP LTD			193,706.000	6,612,691.00	
JUNIPER NETWORKS INC			88,723.000	1,698,158.22	
K12 INC			2,730.000	51,487.80	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			1,953.000	145,791.45	
KAISER ALUMINUM CORP			2,208.000	152,970.24	
KAJARIA CERAMICS LTD			212,610.000	1,056,287.47	
KALVISTA PHARMACEUTICALS INC			9,265.000	70,877.25	
KAMAN CORP			3,620.000	139,261.40	
KANSAS CITY LIFE INSURANCE CO			1,326.000	34,542.30	
KANSAS CITY SOUTHERN			31,680.000	4,029,062.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KAO CORP			132,600.000	10,845,796.98	
KARYOPHARM THERAPEUTICS INC			6,945.000	133,413.45	
KATY INDUSTRIES INC			5,499.000	40.14	
KB FINANCIAL GROUP INC			181,360.000	5,147,233.44	
KB HOME			8,810.000	159,461.00	
KBC GROUP NV			157,000.000	7,238,711.87	
KBR INC			16,940.000	350,319.20	
KDDI CORP			414,300.000	12,242,295.54	
KEARNY FINANCIAL CORP/MD			12,447.000	106,919.73	
KELLOGG CO			34,264.000	2,055,497.36	
KELLY SERVICES INC			3,917.000	49,706.73	
KEMET CORP			2,639.000	63,758.24	
KEMPER CORP			7,697.000	572,425.89	
KENEDIX OFFICE INVESTMENT CORP			15.000	79,060.72	
KENEDIX RETAIL REIT CORP			305.000	431,415.88	
KENNAMETAL INC			11,980.000	223,067.60	
KENNEDY-WILSON HOLDINGS INC			16,043.000	215,297.06	
KENTUCKY BANCSHARES INC			800.000	13,200.00	
KEPPEL INFRASTRUCTURE TRUST			680,113.000	203,004.55	
KEWAUNEE SCIENTIFIC CORP			494.000	3,774.16	
KEY TRONIC CORP			7,935.000	23,090.85	
KEYCORP			124,880.000	1,295,005.60	
KEYENCE CORP			38,300.000	12,356,898.85	
KEYSIGHT TECHNOLOGIES INC			33,930.000	2,839,262.40	
KEYSTONE CONS INDS INC			5,800.000	0.00	
KFORCE INC			6,739.000	172,316.23	
KID BRANDS INC			2,768.000	1.94	
KIMBALL ELECTRONICS INC			4,525.000	49,413.00	
KIMBALL INTERNATIONAL INC			6,034.000	71,864.94	
KIMBERLY-CLARK CORP			46,923.000	6,000,044.01	
KIMCO REALTY CORP			41,636.000	402,620.12	
KINDER MORGAN INC			1,257,557.000	17,505,193.44	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KINSALE CAPITAL GROUP INC			28,528.000	2,982,031.84	
KIRKLAND'S INC			367.000	284.24	
KITE REALTY GROUP TRUST			10,521.000	99,633.87	
KKR & CO INC			12,440.000	291,966.80	
KLA CORP			32,667.000	4,695,554.58	
KLX ENERGY SERVICES HOLDINGS I			3,248.000	2,273.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KNOLL INC			10,387.000	107,193.84
KNORR-BREMSE AG			48,389.000	4,292,186.08
KNOWLES CORP			11,619.000	155,462.22
KOC HOLDING AS			2,236,800.000	4,558,282.92
KODIAK SCIENCES INC			3,032.000	144,626.40
KOHL'S CORP			38,382.000	559,993.38
KONA GRILL INC			1,503.000	24.50
KONINKLIJKE AHOLD DELHAIZE NV			367,700.000	8,587,621.09
KONINKLIJKE DSM NV			188,940.000	21,457,041.96
KOPIN CORP			9,182.000	3,206.36
KOPPERS HOLDINGS INC			4,195.000	51,892.15
KOREA SHIPBUILDING & OFFSHORE			52,173.000	3,368,624.95
KOREAN REINSURANCE CO			532,200.000	3,191,405.84
KORN FERRY			6,545.000	159,174.40
KORNIT DIGITAL LTD			46,333.000	1,153,228.37
KOSMOS ENERGY LTD			37,600.000	33,674.56
KOSS CORP			5,540.000	4,858.02
KOTAK MAHINDRA BANK LTD			121,573.000	2,082,777.00
KRAFT HEINZ CO/THE			96,808.000	2,395,029.92
KRATON CORP			4,684.000	37,940.40
KRATOS DEFENSE & SECURITY SOLU			2,977.000	41,201.68
KROGER CO/THE			125,307.000	3,774,246.84
KRONOS WORLDWIDE INC			7,606.000	64,194.64
KRUNG THAI BANK PCL			12,448,500.000	4,324,305.60
KRYSTAL BIOTECH INC			2,600.000	112,424.00
KT&G CORP			72,800.000	4,467,209.17
KUBOO INC			208.000	0.25
KULICKE & SOFFA INDUSTRIES INC			5,999.000	125,199.13
KURA ONCOLOGY INC			4,000.000	39,800.00
KVH INDUSTRIES INC			3,205.000	30,223.15
L BRANDS INC			22,901.000	264,735.56
L3HARRIS TECHNOLOGIES INC			57,017.000	10,269,902.04
LA JOLLA PHARMACEUTICAL CO			5,853.000	24,582.60
LA-Z-BOY INC			6,780.000	139,329.00
LABORATORY CORP OF AMERICA HOL			25,515.000	3,224,840.85
LADDER CAPITAL CORP			12,742.000	60,397.08
LAKELAND BANCORP INC			1,095.000	11,836.95
LAKELAND FINANCIAL CORP			3,215.000	118,151.25
LAKELAND INDUSTRIES INC			910.000	14,159.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAM RESEARCH CORP			20,200.000	4,848,000.00
LAMB WESTON HOLDINGS INC			14,403.000	822,411.30
LANCASTER COLONY CORP			3,665.000	530,105.60
LAND & HOUSES PCL			1,429,482.000	291,842.13
LANDEC CORP			3,423.000	29,745.87
LANDS' END INC			3,105.000	16,580.70
LANNETT CO INC			13,478.000	93,672.10
LANTHEUS HOLDINGS INC			5,365.000	68,457.40
LANTRONIX INC			1,216.000	2,377.29
LAREDO PETROLEUM INC			8,874.000	3,370.35
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LAS VEGAS SANDS CORP			49,127.000	2,086,423.69
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			19,727.000	351,535.14
LAUREATE EDUCATION INC			9,800.000	102,998.00
LAWSON PRODUCTS INC/DE			1,490.000	39,812.80
LAZARD EMERG MKT EQY-INST			9,234,118.224	119,304,807.46
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LB FOSTER CO			2,849.000	35,213.64
LCI INDUSTRIES			3,481.000	232,635.23
LEAR CORP			8,181.000	664,706.25
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,841.66
LECG CORP			659.000	3.30
LEGAL & GENERAL GROUP PLC			2,317,300.000	5,569,962.10
LEGGETT & PLATT INC			12,977.000	346,226.36
LEIDOS HOLDINGS INC			13,122.000	1,202,631.30
LEMAITRE VASCULAR INC			4,407.000	109,822.44
LENDINGCLUB CORP			8,475.000	66,528.75
LENDINGTREE INC			890.000	163,217.10
LENNAR CORP			81,880.000	3,127,816.00
LENOVO GROUP LTD HK/00992			8,948,000.000	4,802,497.75
LENOX GROUP INC COM			6,400.000	112.00
LENZING AG			125,000.000	6,912,675.00
LEXICON PHARMACEUTICALS INC			7,332.000	14,297.40
LEXINGTON REALTY TRUST			32,676.000	324,472.68
LGI HOMES INC			2,200.000	99,330.00
LGL GROUP INC/THE			450.000	4,018.50
LHC GROUP INC			8,413.000	1,179,502.60

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIBBEY INC			2,574.000	1,324.07
LIBERTY BROADBAND CORP			73,377.000	8,124,301.44
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY MEDIA CORP-LIBERTY SIR			216,355.000	6,841,145.10
LIBERTY OILFIELD SERVICES INC			4,300.000	11,567.00
LIBERTY TRIPADVISOR HOLDINGS I			9,509.000	17,116.20
LICT CORP			10.000	144,000.00
LIFE STORAGE INC			1,493.000	141,163.15
LIFETIME BRANDS INC			2,245.000	12,684.25
LIGAND PHARMACEUTICALS INC			6,453.000	469,262.16
LIGHTPATH TECHNOLOGIES INC			618.000	661.26
LIMELIGHT NETWORKS INC			6,480.000	36,936.00
LIMESTONE BANCORP INC			203.000	2,261.42
LIMONEIRA CO			110,032.000	1,441,419.20
LINCOLN EDUCATIONAL SERVICES C			1,569.000	3,451.80
LINCOLN NATIONAL CORP			34,856.000	917,409.92
LINDE PLC			84,839.000	14,735,775.91
LINDSAY CORP			2,073.000	189,845.34
LINEAGE CELL THERAPEUTICS INC			2,758.000	2,283.90
LINNCO LLC ESCROW			13,796.000	0.00
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,941.000	15,291.08
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	918.83
LITE-ON TECHNOLOGY CORP			49,000.000	66,917.98
LITE-ON TECHNOLOGY CORP GDR			193,900.000	2,648,034.13
LITHIA MOTORS INC			3,522.000	288,064.38
LIVANOVA PLC			6,550.000	296,387.50
LIVE MICROSYSTEMS INC			117.000	93.60
LIVE NATION ENTERTAINMENT INC			13,896.000	631,712.16
LIVEPERSON INC			9,755.000	221,926.25
LKQ CORP			375,642.000	7,704,417.42
LOCALIZA RENT A CAR SA			817,300.000	4,139,604.18
LOCKHEED MARTIN CORP			24,477.000	8,296,479.15
LOEWS CORP			53,339.000	1,857,797.37
LOGIC DEVICES INC			306.000	0.31
LOJAS RENNER SA			162,368.000	1,052,170.69
LONDON STOCK EXCHANGE GROUP PL			174,600.000	15,760,855.65
LONZA GROUP AG			40,780.000	16,951,801.97
LOOKSMART GROUP INC			13.000	102.70

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LORAL SPACE & COMMUNICATIONS I			2,255.000	36,643.75
LOUISIANA-PACIFIC CORP			21,257.000	365,195.26
LOWE'S COS INC			87,161.000	7,500,204.05
LPL FINANCIAL HOLDINGS INC			39,860.000	2,169,579.80
LS STARRETT CO/THE			905.000	2,932.20
LSB INDUSTRIES INC			2,861.000	6,008.10
LSC COMMUNICATIONS INC			460.000	41.40
LSI INDUSTRIES INC			2,790.000	10,546.20
LTC PROPERTIES INC			5,160.000	159,444.00
LTV CORP			50,656.000	75.98
LUBY'S INC			5,019.000	3,362.73
LUKOIL PJSC ADR			251,364.000	15,059,852.16
LULULEMON ATHLETICA INC			9,434.000	1,788,214.70
LUMBER LIQUIDATORS HOLDINGS IN			6,721.000	31,521.49
LUMENTUM HOLDINGS INC			10,201.000	751,813.70
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,373.000	175,448.69
LUMOS PHARMA INC			725.000	6,162.50
LUNA INNOVATIONS INC			1,442.000	8,868.30
LVMH MOET HENNESSY LOUIS VUITT			23,140.000	8,593,369.03
LXI REIT PLC			208,553.000	281,351.67
LYDALL INC			3,161.000	20,420.06
LYONDELLBASELL INDUSTRIES NV			25,315.000	1,256,383.45
M&T BANK CORP			20,592.000	2,129,830.56
M/I HOMES INC			2,574.000	42,548.22
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACATAWA BANK CORP			6,006.000	42,762.72
MACK-CALI REALTY CORP			12,112.000	184,465.76
MACOM TECHNOLOGY SOLUTIONS HOL			94,892.000	1,796,305.56
MACQUARIE INFRASTRUCTURE CORP			56,412.000	1,424,403.00
MACROGENICS INC			6,796.000	39,552.72
MACY'S INC			80,640.000	395,942.40
MAGAZINE LUIZA SA			1,236,141.000	9,385,576.81
MAGELLAN HEALTH INC			4,682.000	225,251.02
MAGELLAN MIDSTREAM PARTNERS LP			276,899.000	10,104,044.51
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			173,400.000	5,471,172.94
MAGNACHIP SEMICONDUCTOR CORP			2,614.000	28,884.70
MAGNITOGORSK IRON & STEEL WORK GDR			636,803.000	3,992,754.81

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAIDEN HOLDINGS LTD			13,276.000	12,081.16
MAIN STREET CAPITAL CORP			5,971.000	122,465.21
MAJESCO			259.000	1,414.14
MAKITA CORP			316,600.000	9,721,912.02
MALIBU BOATS INC			3,249.000	93,538.71
MALLINCKRODT PLC			7,100.000	14,058.00
MANHATTAN BRIDGE CAPITAL INC			399.000	1,631.91
MANITOWOC CO INC/THE COM NEW			4,775.000	40,587.50
MANNATECH INC			266.000	2,859.50
MANNKIND CORP			6,503.000	6,698.09
MANTECH INTERNATIONAL CORP/VA			3,240.000	235,450.80
MAPFRE SA			2,768,300.000	4,727,895.48
MAPLETREE INDUSTRIAL TRUST			373,656.000	637,696.44
MAPLETREE LOGISTICS TRUST			616,710.000	684,343.01
MARATHON OIL CORP			226,283.000	744,471.07
MARATHON PETROLEUM CORP			64,029.000	1,512,364.98
MARCHEX INC			2,613.000	3,788.85
MARCUS & MILLICHAP INC			3,287.000	89,077.70
MARCUS CORP/THE			3,077.000	37,908.64
MARINE PRODUCTS CORP			6,614.000	53,441.12
MARINEMAX INC			1,856.000	19,339.52
MARKEL CORP			1,609.000	1,492,975.01
MARKER THERAPEUTICS INC			10,800.000	20,520.00
MARKETAXESS HOLDINGS INC			6,504.000	2,163,035.28
MARLIN BUSINESS SERVICES CORP			1,513.000	16,900.21
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			26,759.000	2,001,840.79
MARRIOTT VACATIONS WORLDWIDE C			6,003.000	333,646.74
MARSH & MCLENNAN COS INC			63,530.000	5,492,803.80
MARTEN TRANSPORT LTD			9,835.000	201,814.20
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			6,164.000	1,166,413.72
MARUTI SUZUKI INDIA LTD			29,341.000	1,663,198.00
MARVELL TECHNOLOGY GROUP LTD			103,895.000	2,351,143.85
MASCO CORP			52,598.000	1,818,312.86
MASONITE INTERNATIONAL CORP			4,207.000	199,622.15
MASTEC INC			8,983.000	294,013.59
MASTECH DIGITAL INC			1,362.000	17,324.64
MASTERCARD INC			92,459.000	22,334,396.04

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATEON THERAPEUTICS INC			10.000	1.70
MATERION CORP			4,937.000	172,844.37
MATRIX SERVICE CO			6,321.000	59,859.87
MATSON INC			6,204.000	189,966.48
MATTHEWS INTERNATIONAL CORP			4,938.000	119,450.22
MAUI LAND & PINEAPPLE CO INC			319.000	3,486.67
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			50,069.000	2,433,854.09
MAXIMUS INC			9,395.000	546,789.00
MAXLINEAR INC			9,425.000	109,989.75
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			17,737.000	126,642.18
MCCLATCHY CO/THE			677.000	80.24
MCCORMICK & CO INC/MD			16,985.000	2,398,451.85
MCDERMOTT INTERNATIONAL INC			22,913.994	1,329.01
MCDONALD'S CORP			83,103.000	13,741,081.05
MCEWEN MINING INC			42,993.000	28,409.78
MCGRATH RENTCORP			3,801.000	199,096.38
MCKESSON CORP			84,401.000	11,416,079.26
MCRAE INDUSTRIES INC			1,002.000	18,025.98
MDC HOLDINGS INC			5,146.000	119,387.20
MECHANICAL TECHNOLOGY INC			734.000	469.76
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			201,459.000	3,483,226.11
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINOVA INC			17,112.000	63,656.64
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,700.000	271,506.00
MEDTRONIC PLC			294,559.000	26,563,330.62
MEET GROUP INC/THE			76.000	446.12
MEI PHARMA INC			100.000	161.00
MEIRAGTX HOLDINGS PLC			4,921.000	66,138.24
MEITUAN DIANPING HK/03690			335,500.000	4,053,667.95
MELINTA THERAPEUTICS INC			248.000	27.28
MELROSE INDUSTRIES PLC			335,493.000	380,635.01
MERCADOLIBRE INC			29,050.000	14,193,249.00
MERCANTILE BANK CORP			685.000	14,501.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCK & CO INC			268,967.000	20,694,320.98
MERCURY GENERAL CORP			1,812.000	73,784.64
MERCURY SYSTEMS INC			6,932.000	494,528.88
MEREDITH CORP			5,509.000	67,319.98
MEREO BIOPHARMA GROUP PLC ADR			377.000	388.31
MERIDIAN BANCORP INC			5,286.000	59,308.92
MERIDIAN BIOSCIENCE INC			6,357.000	53,398.80
MERIT MEDICAL SYSTEMS INC			6,913.000	216,031.25
MERITAGE HOMES CORP			4,780.000	174,517.80
MERITOR INC			10,415.000	137,998.75
MERRIMACK PHARMACEUTICALS INC			2,896.000	6,226.40
MESA AIR GROUP INC			29,700.000	98.01
MESA LABORATORIES INC			289.000	65,340.01
MESTEK INC			2,231.000	52,428.50
META FINANCIAL GROUP INC			11,666.000	253,385.52
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78
METHODE ELECTRONICS INC			4,983.000	131,700.69
METLIFE INC			88,760.000	2,713,393.20
METRO ONE TELECOMMUNICATIONS I			4,577.000	28.84
METROPOLITAN BANK HOLDING CORP			500.000	13,465.00
METTLER-TOLEDO INTERNATIONAL I			4,463.000	3,081,746.13
MEXCO ENERGY CORP			114.000	251.94
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			632,502.550	12,081,431.21
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,361,099.140	48,799,798.41
MGE ENERGY INC			5,843.000	382,541.21
MGIC INVESTMENT CORP			44,257.000	281,031.95
MGM GROWTH PROPERTIES LLC			52,891.000	1,251,929.97
MGM RESORTS INTERNATIONAL			117,047.000	1,381,154.60
MGP INGREDIENTS INC			3,363.000	90,431.07
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.22
MICROCHIP TECHNOLOGY INC			45,778.000	3,103,748.40
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,226.70
MICRON TECHNOLOGY INC			166,033.000	6,983,347.98
MICROSOFT CORP			839,392.000	132,380,512.32
MICROSTRATEGY INC			1,533.000	181,047.30
MICROVISION INC			227.000	39.16
MICROWAVE FILTER CO INC			1,944.000	1,185.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MID-AMERICA APARTMENT COMMUNIT			25,875.000	2,665,901.25
MIDDLESEX WATER CO			5,356.000	322,002.72
MIDLAND STATES BANCORP INC			5.000	87.45
MILLENDO THERAPEUTICS INC			5,321.000	28,094.88
MILLER INDUSTRIES INC/TN			4,152.000	117,418.56
MIMECAST LTD			5,369.000	189,525.70
MIMEDX GROUP INC			13,248.000	46,103.04
MINERALS TECHNOLOGIES INC			5,616.000	203,636.16
MINERVA NEUROSCIENCES INC			6,349.000	38,220.98
MINTH GROUP LTD HK/00425			350,000.000	750,493.49
MIRATI THERAPEUTICS INC			750.000	57,652.50
MIRVAC GROUP			5,860.000	7,496.02
MISONIX INC			4,516.000	42,540.72
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,746.000	2,182.50
MITEK SYSTEMS INC			1,490.000	11,741.20
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	4,694,293.97
MOBILE MINI INC			5,988.000	157,065.24
MODEL N INC			113,655.000	2,524,277.55
MODINE MANUFACTURING CO			2,199.000	7,146.75
MOELIS & CO			2,554.000	71,767.40
MOHAWK INDUSTRIES INC			15,087.000	1,150,232.88
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLECULAR TEMPLATES INC			8,684.000	115,410.36
MOLSON COORS BEVERAGE CO			34,569.000	1,348,536.69
MOMENTA PHARMACEUTICALS INC			10,245.000	278,664.00
MONARCH CASINO & RESORT INC			2,234.000	62,708.38
MONARCH CEMENT CO/THE			90.000	4,410.00
MONARCH SERVICES INC			350.000	21.00
MONDELEZ INTERNATIONAL INC			180,043.000	9,016,553.44
MONEYGRAM INTERNATIONAL INC			218.000	285.58
MONITRONICS INTERNATIONAL INC			424.000	3,095.20
MONMOUTH REAL ESTATE INVESTMEN			6,515.000	78,505.75
MONOTARO CO LTD			297,200.000	7,895,601.03
MONRO INC			4,111.000	180,102.91
MONSTER BEVERAGE CORP			37,644.000	2,117,851.44
MOODY'S CORP			16,011.000	3,386,326.50
MOOG INC			6,325.000	319,602.25
MOORE HANDLEY INC			612.000	0.06

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN GROUP HOLDING CO			481.000	125.06
MORGAN STANLEY			136,584.000	4,643,856.00
MOSAIC CO/THE			60,432.000	653,874.24
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			25.000	23.00
MOTOROLA SOLUTIONS INC			29,938.000	3,979,358.96
MOVADO GROUP INC			4,169.000	49,277.58
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			685,366.000	7,963,952.92
MR PRICE GROUP LTD			83,525.000	533,512.43
MRC GLOBAL INC			13,787.000	58,732.62
MSA SAFETY INC			4,665.000	472,098.00
MSCI INC			17,130.000	4,949,884.80
MSCI WORLD EX-US INDEX FUND A			38,972,421.611	665,736,142.42
MSCI WORLD EX-US INDEX FUND B			15,909,592.834	303,898,710.30
MSG NETWORKS INC			7,315.000	74,613.00
MTS SYSTEMS CORP			3,333.000	74,992.50
MTU AERO ENGINES AG			57,000.000	8,340,142.39
MUELLER INDUSTRIES INC			11,181.000	267,673.14
MUELLER WATER PRODUCTS INC			22,799.000	182,619.99
MUENCHENER RUECKVERSICHERUNGS-			29,600.000	5,979,310.26
MURATA MANUFACTURING CO LTD			251,400.000	12,742,909.69
MURPHY USA INC			2,915.000	245,909.40
MUTUALFIRST FINANCIAL INC			1,893.000	53,382.60
MYERS INDUSTRIES INC			4,590.000	49,342.50
MYLAN NV			74,150.000	1,105,576.50
MYOKARDIA INC			5,165.000	242,135.20
MYR GROUP INC			3,490.000	91,403.10
MYREXIS INC			3,666.000	43.99
MYRIAD GENETICS INC			10,634.000	152,172.54
N-VIRO INTERNATIONAL CORP			846.000	0.17
NABORS INDUSTRIES LTD			29,400.000	11,468.94
NACCO INDUSTRIES INC			1,286.000	35,982.28
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	511.77
NANOSTRING TECHNOLOGIES INC			4,290.000	103,174.50
NAPCO SECURITY TECHNOLOGIES IN			31,340.000	475,427.80
NASB FINANCIAL INC			2,121.000	84,415.80
NASDAQ INC			22,764.000	2,161,441.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL BANK HOLDINGS CORP			6,409.000	153,175.10
NATIONAL BANK OF CANADA			251,690.000	9,617,746.24
NATIONAL BEVERAGE CORP			1,356.000	57,833.40
NATIONAL CINEMEDIA INC			9,423.000	30,718.98
NATIONAL GENERAL HOLDINGS CORP			6,023.000	99,680.65
NATIONAL GRID PLC ADR			41,825.000	2,437,142.75
NATIONAL HEALTH INVESTORS INC			19,741.000	977,574.32
NATIONAL HEALTHCARE CORP			2,161.000	155,008.53
NATIONAL OILWELL VARCO INC			103,723.000	1,019,597.09
NATIONAL PRESTO INDUSTRIES INC			1,120.000	79,307.20
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,564.000	253,050.72
NATIONAL STORAGE AFFILIATES TR			7,434.000	220,046.40
NATIONAL STORAGE REIT			77,669.000	75,108.96
NATIONAL WESTERN LIFE GROUP IN			359.000	61,748.00
NATURAL ALTERNATIVES INTERNATI			2,609.000	16,436.70
NATURAL GAS SERVICES GROUP INC			4,595.000	20,493.70
NATURE'S SUNSHINE PRODUCTS INC			2,855.000	22,269.00
NATURGY ENERGY GROUP SA			12,282.000	217,172.59
NATUS MEDICAL INC			8,429.000	194,962.77
NAUTILUS INC			3,995.000	10,426.95
NAVIDEA BIOPHARMACEUTICALS INC			26.000	19.80
NAVIENT CORP			36.000	272.88
NAVISTAR INTERNATIONAL CORP			8,078.000	133,206.22
NBT BANCORP INC			6,616.000	214,292.24
NCR CORP			319,001.000	5,646,317.70
NCISOFT CORP			3,737.000	2,001,497.25
NEENAH INC			3,767.000	162,470.71
NELNET INC			5,646.000	256,384.86
NEOGEN CORP			6,918.000	463,436.82
NEOGENOMICS INC			10,325.000	284,866.75
NEOLEUKIN THERAPEUTICS INC			4,274.000	48,638.12
NEOMAGIC CORP			1,790.000	8.41
NEOPHOTONICS CORP			4,362.000	31,624.50
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			382,970.000	12,963,596.73
NET 1 UEPS TECHNOLOGIES INC			4,956.000	14,421.96
NETAPP INC			33,472.000	1,395,447.68

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			43,216.000	16,227,608.00
NETGEAR INC			4,622.000	105,566.48
NETLINK NBN TRUST			3,644,383.000	2,316,372.24
NETLIST INC			1,400.000	413.00
NETSCOUT SYSTEMS INC			11,837.000	280,181.79
NETSOL TECHNOLOGIES INC			5,522.000	13,805.00
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,196.80
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	4.68
NEUROBO PHARMACEUTICALS INC			268.000	3,433.08
NEVRO CORP			3,800.000	379,924.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			13,303.000	451,902.91
NEW MOUNTAIN FINANCE CORP			3,625.000	24,650.00
NEW ORIENTAL EDUCATION & TECHN ADR			19,230.000	2,081,455.20
NEW RELIC INC			4,956.000	229,165.44
NEW SENIOR INVESTMENT GROUP IN			13,722.000	35,128.32
NEW WEI INC			11,600.000	0.00
NEW YORK TIMES CO/THE			17,073.000	524,311.83
NEWELL BRANDS INC			37,576.000	499,009.28
NEWMARK GROUP INC			18,674.000	79,364.50
NEWMONT CORP			154,788.000	7,008,800.64
NEWPARK RESOURCES INC			13,736.000	12,321.20
NEWRIVER REIT PLC			122,787.000	90,893.10
NEWS CORP			50,323.000	451,829.05
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	11,638.01
NEXIEN BIOPHARMA INC			50.000	1.50
NEXON CO LTD			440,800.000	7,206,817.74
NEXPOINT REAL ESTATE FINANCE I			24,272.000	234,224.80
NEXPOINT RESIDENTIAL TRUST INC			1,546.000	38,974.66
NEXPRISE INC			1,644.000	0.00
NEXSTAR MEDIA GROUP INC			5,470.000	315,783.10
NEXTCURE INC			2,655.000	98,420.85
NEXTERA ENERGY INC			82,612.000	19,878,099.44
NEXTERA ENERGY PARTNERS LP			5,276.000	226,868.00
NEXTERA ENTERPRISES INC			29,140.000	29.14
NEXTGEN HEALTHCARE INC			9,556.000	99,764.64
NEXTier OILFIELD SOLUTIONS INC			2,583.000	3,022.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXUS REIT TR UNIT			301,975.000	322,480.06
NIC INC			9,330.000	214,590.00
NICOLET BANKSHARES INC			1,220.000	66,587.60
NIELSEN HOLDINGS PLC			63,853.000	800,716.62
NIKE INC			201,243.000	16,650,845.82
NINTENDO CO LTD			37,600.000	14,492,483.15
NINTENDO CO LTD ADR			102,377.000	4,942,761.56
NIPPON TELEGRAPH & TELEPHONE C			468,600.000	11,179,466.57
NISOURCE INC			125,583.000	3,135,807.51
NITCHES INC			1,080.000	7.02
NL INDUSTRIES INC			6,287.000	18,735.26
NLIGHT INC			19,838.000	208,100.62
NMI HOLDINGS INC			68,922.000	800,184.42
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,318.000	4,010.14
NOBILITY HOMES INC			1,411.000	29,772.10
NOBLE CORP PLC			30,883.000	8,029.58
NOBLE ENERGY INC			138,913.000	839,034.52
NOBLE INTL LTD			5,650.000	84.75
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			12,898.000	58,427.94
NORDSTROM INC			10,563.000	162,036.42
NORFOLK SOUTHERN CORP			35,745.000	5,218,770.00
NORTECH SYSTEMS INC			821.000	2,512.26
NORTHEAST INDIANA BANCORP INC			975.000	28,616.25
NORTHERN OIL AND GAS INC			7,218.000	4,786.26
NORTHERN TECHNOLOGIES INTERNAT			338.000	2,501.20
NORTHERN TRUST CORP			20,894.000	1,576,661.24
NORTHFIELD BANCORP INC			9,587.000	107,278.53
NORTHRIM BANCORP INC			1,097.000	29,619.00
NORTHROP GRUMMAN CORP			15,455.000	4,675,910.25
NORTHWEST BANCSHARES INC			12,194.000	141,084.58
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,048.00
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			189,809.000	1,288,196.82
NORTHWEST NATURAL HOLDING CO			4,084.000	252,187.00
NORTHWEST PIPE CO			6,079.000	135,257.75
NORTHWESTERN CORP			7,461.000	446,391.63
NORTONLIFELOCK INC			163,008.000	3,049,879.68
NORWEGIAN CRUISE LINE HOLDINGS			43,446.000	476,168.16

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOVANTA INC			2,838.000	226,699.44
NOVARTIS AG			294,362.000	24,293,117.35
NOVARTIS AG ADR			63,520.000	5,237,224.00
NOVATION COS INC			1,726.000	53.51
NOVAVAX INC			17,411.000	236,441.38
NOVELSTEM INTERNATIONAL CORP			3,839.000	287.93
NOVO NORDISK A/S			209,130.000	12,581,687.42
NOVOCURE LTD			10,500.000	707,070.00
NOW INC			14,560.000	75,129.60
NRG ENERGY INC			24,810.000	676,320.60
NSI NV			19,234.000	760,817.46
NTN BUZZTIME INC			146.000	221.92
NTPC LTD			3,137,053.000	3,491,546.51
NU SKIN ENTERPRISES INC			5,900.000	128,915.00
NUCOR CORP			49,396.000	1,779,243.92
NUSTAR ENERGY LP			84,017.000	721,706.03
NUTROGANICS INC			831.000	0.66
NUVASIVE INC			7,385.000	374,124.10
NUVECTRA CORP			1,141.000	17.12
NVE CORP			1,760.000	91,572.80
NVIDIA CORP			69,699.000	18,372,656.40
NVR INC			880.000	2,260,816.80
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			10,118.000	3,046,023.90
O-I GLASS INC			17,300.000	123,003.00
OAKTREE SPECIALTY LENDING CORP			9,427.000	30,543.48
OASIS PETROLEUM INC			33,000.000	11,550.00
OBLONG INC			154.000	185.57
OCCIDENTAL PETROLEUM CORP			129,716.000	1,502,111.28
OCEANEERING INTERNATIONAL INC			11,718.000	34,450.92
OCEANFIRST FINANCIAL CORP			3,888.000	61,858.08
OCULAR THERAPEUTIX INC			3,538.000	17,513.10
OCWEN FINANCIAL CORP			9,135.000	4,567.50
ODYSSEY MARINE EXPLORATION INC			55.000	184.25
OESTERREICHISCHE POST AG			39,211.000	1,402,591.19
OFFICE DEPOT INC			72,845.000	119,465.80
OFFICE PROPERTIES INCOME TRUST			3,681.890	100,331.50
OFG BANCORP			3,470.000	38,794.60
OHIO VALLEY BANC CORP			1,436.000	41,342.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OIL STATES INTERNATIONAL INC			5,546.000	11,258.38	
OIL-DRI CORP OF AMERICA			1,876.000	62,733.44	
OILSANDS QUEST INC			6,899.000	0.00	
OKTA INC			8,679.000	1,061,094.54	
OLD DOMINION FREIGHT LINE INC			9,446.000	1,239,881.96	
OLD NATIONAL BANCORP/IN			20,496.000	270,342.24	
OLD SECOND BANCORP INC			420.000	2,902.20	
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	252,182.28	
OLYMPIC STEEL INC			1,784.000	18,464.40	
OMEGA FLEX INC			2,186.000	184,498.40	
OMEGA HEALTHCARE INVESTORS INC			41,242.000	1,094,562.68	
OMEROS CORP			6,463.000	86,410.31	
OMNICELL INC			4,754.000	311,767.32	
OMNICOM GROUP INC			21,470.000	1,178,703.00	
OMNOVA SOLUTIONS INC			11,233.000	113,902.62	
OMTHERA PHARMACEUTICAL			2,956.000	0.00	
OMTHERA PHARMACEUTICALS			2,956.000	0.00	
ONCOCYTE CORP			128.000	313.60	
ONCTERNAL THERAPEUTICS INC			397.000	1,163.21	
ONE GAS INC			8,348.000	698,059.76	
ONE LIBERTY PROPERTIES INC			4,437.000	61,807.41	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			215,755.000	4,705,616.55	
ONESPAN INC			6,917.000	125,543.55	
ONTO INNOVATION INC			10,120.000	300,260.40	
OPIANT PHARMACEUTICALS INC			4,793.000	45,916.94	
OPPENHEIMER HOLDINGS INC			1,118.000	22,091.68	
OPTICAL CABLE CORP			1,148.000	2,755.20	
OPTIMIZERX CORP			5,355.000	48,034.35	
OPTION CARE HEALTH INC			3,417.000	32,358.99	
OPUS BANK			1,968.000	34,105.44	
ORACLE CORP			213,632.000	10,324,834.56	
ORASURE TECHNOLOGIES INC			13,453.000	144,754.28	
ORBCOMM INC			7,553.000	18,429.32	
ORBIT INTERNATIONAL CORP			335.000	1,323.25	
ORCHID ISLAND CAPITAL INC			3,397.000	10,021.15	
ORGANOVO HOLDINGS INC			8,900.000	3,649.00	
ORION ENGINEERED CARBONS SA			7,793.000	58,135.78	
ORION GROUP HOLDINGS INC			5,279.000	13,725.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,988.000	405,148.08
ORTHOFIX MEDICAL INC			4,674.000	130,918.74
ORTHOPEDIATRICS CORP			83,743.000	3,319,572.52
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			4,079.000	281,124.68
OTONOMY INC			5,799.000	11,424.03
OTP BANK NYRT			105,800.000	3,057,472.99
OTTER TAIL CORP			4,846.000	215,453.16
OUTFRONT MEDIA INC			15,000.000	202,200.00
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,014.69
OWENS & MINOR INC			9,083.000	83,109.45
OXFORD IMMUNOTEC GLOBAL PLC			7,292.000	67,523.92
OXFORD INDUSTRIES INC			2,059.000	74,659.34
P&F INDUSTRIES INC			1,772.000	7,796.80
P10 HOLDINGS INC			1,780.000	2,990.40
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			34,106.000	2,084,899.78
PACIFIC BIOSCIENCES OF CALIFOR			11,115.000	34,011.90
PACIFIC ETHANOL INC			7,685.000	1,998.10
PACIFIC MERCANTILE BANCORP			995.000	4,686.45
PACIFIC PREMIER BANCORP INC			5,155.000	97,120.20
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			5,111.000	171,371.83
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			14,856.000	1,289,946.48
PALM HARBOR HOMES INC			3,688.000	8.11
PALOMAR HOLDINGS INC			60,580.000	3,523,332.80
PAM TRANSPORTATION SERVICES IN			1,461.000	44,925.75
PAN PACIFIC INTERNATIONAL HOLD			412,600.000	7,831,201.98
PANHANDLE OIL AND GAS INC			6,379.000	23,538.51
PAPA JOHN'S INTERNATIONAL INC			8,036.000	428,881.32
PAR PACIFIC HOLDINGS INC			8,090.000	57,196.30
PAR TECHNOLOGY CORP			2,981.000	38,335.66
PARAGON TECHNOLOGIES INC			1,680.000	3,544.80
PARATEK PHARMACEUTICALS INC			7,390.000	23,278.50
PARETEUM CORP			769.000	316.83
PARK AEROSPACE CORP			5,314.000	66,956.40
PARK CITY GROUP INC			3,549.000	13,450.71

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARK HOTELS & RESORTS INC			29.000	229.39	
PARK NATIONAL CORP			1,479.000	114,829.56	
PARK-OHIO HOLDINGS CORP			3,117.000	59,035.98	
PARKER DRILLING CO			9.611	64.87	
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00	
PARKER-HANNIFIN CORP			12,668.000	1,643,419.64	
PARKERVISION INC			219.000	72.27	
PARKWAY LIFE REAL ESTATE INVES			171,923.000	373,102.55	
PARSLEY ENERGY INC			3,576.000	20,490.48	
PARTNERS GROUP HOLDING AG			27,401.000	18,963,060.92	
PATRICK INDUSTRIES INC			3,826.000	107,740.16	
PATRIOT TRANSPORTATION HOLDING			953.000	8,977.26	
PATTERSON COS INC			9,800.000	149,842.00	
PATTERSON-UTI ENERGY INC			21,300.000	50,055.00	
PAUL MUELLER CO			119.000	2,147.95	
PAYCHEX INC			47,199.000	2,969,761.08	
PAYCOM SOFTWARE INC			9,869.000	1,993,636.69	
PAYLOCITY HOLDING CORP			2,862.000	252,771.84	
PAYPAL HOLDINGS INC			163,815.000	15,683,648.10	
PC CONNECTION INC			4,056.000	167,147.76	
PC-TEL INC			2,538.000	16,877.70	
PCD INC COM			12,400.000	0.00	
PDC ENERGY INC			8,612.000	53,480.52	
PDF SOLUTIONS INC			6,488.000	76,039.36	
PDL BIOPHARMA INC			19,691.000	55,528.62	
PEABODY ENERGY CORP			10,300.000	29,870.00	
PEAPACK-GLADSTONE FINANCIAL CO			3,538.000	63,507.10	
PEARL ABYSS CORP			72,000.000	10,586,924.93	
PEBBLEBROOK HOTEL TRUST			14,775.000	160,899.75	
PEGASUS COS INC/THE			36.000	6,768.00	
PEGATRON CORP			823,000.000	1,578,427.00	
PEMBINA PIPELINE CORP			24,091.000	452,547.85	
PENN NATIONAL GAMING INC			12,524.000	158,428.60	
PENN OCTANE CORP			5,906.000	0.00	
PENN TREATY AMERICAN CORP			5,499.000	4,564.17	
PENNANT GROUP INC/THE			2,902.500	41,099.40	
PENNSYLVANIA REAL ESTATE INVES			11,416.000	10,406.83	
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	80,191.62	
PENSON WORLDWIDE INC			4,020.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PENTAIR PLC			16,575.000	493,272.00	
PENUMBRA INC			3,279.000	529,001.07	
PEOPLE'S UNITED FINANCIAL INC			48,452.000	535,394.60	
PEOPLES BANCORP INC/OH			1,795.000	39,759.25	
PEOPLES FINANCIAL CORP/MS			675.000	6,547.50	
PEOPLES FINANCIAL SERVICES COR			481.000	17,941.30	
PEPSICO INC			149,077.000	17,904,147.70	
PERCEPTRON INC			2,472.000	7,119.36	
PERDOCEO EDUCATION CORP			4,654.000	50,216.66	
PERFICIENT INC			7,917.000	214,471.53	
PERFORMANCE FOOD GROUP CO			11,900.000	294,168.00	
PERKINELMER INC			10,956.000	824,767.68	
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	6,882.41	
PERMA-PIPE INTERNATIONAL HOLDI			2,645.000	16,451.90	
PERRIGO CO PLC			39,738.000	1,911,000.42	
PERSPECTA INC			16,900.000	308,256.00	
PERVASIP CORP			276.000	0.03	
PETMED EXPRESS INC			5,019.000	144,446.82	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PFF BANCORP INC			6,255.000	9.38	
PFIZER INC			575,148.000	18,772,830.72	
PFSWEB INC			1,482.000	4,446.00	
PH GLATFELTER CO			4,660.000	56,945.20	
PHARMANETICS INC COM			6,690.000	16.73	
PHARMCHEM INC			1,619.000	3,254.19	
PHARMOS CORP			2,143.000	13.72	
PHI INC			2,508.000	0.00	
PHIBRO ANIMAL HEALTH CORP			5,647.000	136,487.99	
PHILIP MORRIS INTERNATIONAL IN			153,423.000	11,193,742.08	
PHILLIPS 66			80,117.000	4,298,277.05	
PHILLIPS 66 PARTNERS LP			226,179.000	8,239,700.97	
PHOENIX FOOTWEAR GROUP INC			1,137.000	119.50	
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00	
PHOTRONICS INC			6,011.000	61,672.86	
PHREESIA INC			2,310.000	48,579.30	
PHYSICIANS REALTY TRUST			173,980.000	2,425,281.20	
PICO HOLDINGS INC			1,629.000	12,673.62	
PIEDMONT OFFICE REALTY TRUST I			16,500.000	291,390.00	
PIER 1 IMPORTS INC			612.000	137.70	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PING AN INSURANCE GROUP CO OF HK/02318			367,000.000	3,605,652.24
PINNACLE WEST CAPITAL CORP			37,792.000	2,864,255.68
PIONEER BANCORP INC/NY			300.000	3,114.00
PIONEER ENERGY SERVICES CORP			6,369.000	108.27
PIONEER NATURAL RESOURCES CO			16,334.000	1,145,830.10
PIPER SANDLER COS			2,877.000	145,489.89
PITNEY BOWES INC			19,300.000	39,372.00
PIXELWORKS INC			1,554.000	4,428.90
PJT PARTNERS INC			1,789.000	77,624.71
PLAINS ALL AMERICAN PIPELINE L			811,738.000	4,285,976.64
PLANET FITNESS INC			9,700.000	472,390.00
PLANTRONICS INC			5,969.000	60,048.14
PLAYA HOTELS & RESORTS NV			311.000	544.25
PLEXUS CORP			5,226.000	285,130.56
PLUG POWER INC			591.000	2,092.14
PLUS THERAPEUTICS INC			0.160	0.30
PLYMOUTH INDUSTRIAL REIT INC			3,770.000	42,073.20
PNC FINANCIAL SERVICES GROUP I			56,333.000	5,392,194.76
PNM RESOURCES INC			12,336.000	468,768.00
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.37
POLARITYTE INC			1,793.000	1,936.44
PONIARD PHARMACEUTICALS INC			80.000	3.20
PORTLAND GENERAL ELECTRIC CO			13,953.000	668,906.82
PORTOLA PHARMACEUTICALS INC			7,140.000	50,908.20
POSCO			44,236.000	5,850,406.35
POTLATCHDELTIC CORP			8,178.000	256,707.42
POWELL INDUSTRIES INC			1,490.000	38,248.30
POWER ASSETS HOLDINGS LTD HK/00006			260,121.000	1,555,510.76
POWER INTEGRATIONS INC			3,552.000	313,748.16
POWERFLEET INC			1,869.000	6,466.74
POWERTECH TECHNOLOGY INC			2,048,100.000	5,817,561.66
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			37,383.000	3,125,218.80
PPL CORP			265,810.000	6,560,190.80
PRA GROUP INC			8,381.000	232,321.32
PREFERRED APARTMENT COMMUNITIE			7,148.000	51,322.64
PREFERRED BANK/LOS ANGELES CA			527.000	17,823.14
PREFORMED LINE PRODUCTS CO			939.000	46,790.37

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PREMIER FINANCIAL BANCORP INC			478.000	5,927.20
PREMIER INC			349,409.000	11,432,662.48
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			8,230.000	301,876.40
PRGX GLOBAL INC			721.000	2,018.80
PRICESMART INC			2,483.000	130,481.65
PRIMECARE SYSTEMS INC			1,444.000	0.43
PRIMEENERGY RESOURCES CORP			3,729.000	253,982.19
PRIMERICA INC			6,356.000	562,378.88
PRIMO WATER CORP			223.756	2,027.23
PRIMORIS SERVICES CORP			5,451.000	86,670.90
PRINCETON NATIONAL BANCORP INC			3,531.000	21.89
PRINCIPAL FINANCIAL GROUP INC			34,595.000	1,084,207.30
PRINCIPIA BIOPHARMA INC			1,876.000	111,396.88
PRISM TECHNOLOGIES GROUP INC			294.000	5.88
PROASSURANCE CORP			6,609.000	165,225.00
PROCTER & GAMBLE CO/THE			258,449.000	28,429,390.00
PROGENICS PHARMACEUTICALS INC			10,463.000	39,759.40
PROGRESS SOFTWARE CORP			8,396.000	268,672.00
PROGRESSIVE CORP/THE			208,990.000	15,431,821.60
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			96,579.000	7,762,054.23
PROLOGIS PROPERTY MEXICO SA DE			125,924.000	191,146.51
PROOFPOINT INC			34,280.000	3,516,785.20
PROPETRO HOLDING CORP			3,800.000	9,500.00
PROS HOLDINGS INC			2,681.000	83,191.43
PROSEGUR CIA DE SEGURIDAD SA			170,133.000	427,120.26
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			47,800.000	203,150.00
PROSPERITY BANCSHARES INC			5,037.000	243,035.25
PROTAGENIC THERAPEUTICS INC			2.000	2.10
PROTAGONIST THERAPEUTICS INC			6,200.000	43,772.00
PROTALIX BIOTHERAPEUTICS INC			1,786.000	4,197.10
PROTECTIVE INSURANCE CORP			2,691.000	37,001.25
PROTHENA CORP PLC			8,541.000	91,388.70
PROTO LABS INC			3,252.000	247,574.76
PROVIDENCE SERVICE CORP/THE			3,532.000	193,836.16
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	17,179.44
PROVIDENT FINANCIAL SERVICES I			8,400.000	108,024.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PRUDENTIAL FINANCIAL INC			45,291.000	2,361,472.74	
PRUDENTIAL PLC			754,120.000	9,682,661.18	
PS BUSINESS PARKS INC			2,487.000	337,038.24	
PSG GROUP LTD			113,488.000	820,595.76	
PSYCHEMEDICS CORP			3,498.000	21,162.90	
PTC THERAPEUTICS INC			6,203.000	276,715.83	
PUBLIC SERVICE ENTERPRISE GROU			94,082.000	4,225,222.62	
PUBLIC STORAGE			26,212.000	5,205,965.32	
PULSE BIOSCIENCES INC			5,500.000	39,380.00	
PULTEGROUP INC			25,120.000	560,678.40	
PUMA SE			158,830.000	9,480,626.23	
PURCHASEPRO COM INC COM NEW			44.000	0.44	
PURE BIOSCIENCE INC			247.000	160.55	
PVH CORP			20,670.000	778,018.80	
PYXIS TANKERS INC			199.000	149.73	
PYXUS INTERNATIONAL INC			1,648.000	5,125.28	
PZENA INVESTMENT MANAGEMENT IN			6,311.000	28,147.06	
Q2 HOLDINGS INC			1,790.000	105,717.40	
QAD INC			2,223.000	81,603.39	
QC HOLDINGS INC			1,838.000	551.40	
QCR HOLDINGS INC			1,431.000	38,737.17	
QEP CO INC			485.000	5,820.00	
QEP RESOURCES INC			8,900.000	2,977.05	
QORVO INC			38,781.000	3,126,912.03	
QTS REALTY TRUST INC			7,233.000	419,586.33	
QUAD SYSTEMS CORP			8,400.000	0.01	
QUAD/GRAPHICS INC			2,138.000	5,387.76	
QUAKER CHEMICAL CORP			3,644.000	460,164.32	
QUAKER FABRIC CORP NEW			8,200.000	8.20	
QUALCOMM INC			133,640.000	9,040,746.00	
QUALSTAR CORP			333.000	869.13	
QUALYS INC			3,602.000	313,337.98	
QUANEX BUILDING PRODUCTS CORP			4,989.000	50,289.12	
QUANTA SERVICES INC			14,031.000	445,203.63	
QUANTERIX CORP			47,050.000	864,308.50	
QUANTUM CORP			1,840.000	5,428.00	
QUEST DIAGNOSTICS INC			30,893.000	2,480,707.90	
QUICKLOGIC CORP			189.000	536.76	
QUIDEL CORP			5,447.000	532,771.07	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUMU CORP			2,187.000	3,630.42
QUOTIENT TECHNOLOGY INC			9,350.000	60,775.00
R1 RCM INC			9,428.000	85,700.52
RA PHARMACEUTICALS INC			1,100.000	52,811.00
RADIAN GROUP INC			28,056.000	363,325.20
RADIOIO INC			9.000	0.02
RADIUS HEALTH INC			5,886.000	76,518.00
RADNET INC			9,360.000	98,373.60
RAFAEL HOLDINGS INC			6,373.000	81,638.13
RAIA DROGASIL SA			36,807.000	718,881.18
RAINMAKER SYSTEMS INC			1,456.000	3.06
RAIT FINANCIAL TRUST			270.000	11.59
RALPH LAUREN CORP			4,905.000	327,801.15
RAMBUS INC			17,440.000	193,584.00
RAND WORLDWIDE INC			395.000	3,831.50
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			7,389.000	156,868.47
RAYMOND JAMES FINANCIAL INC			18,287.000	1,155,738.40
RAYTHEON CO			41,468.000	5,438,528.20
RBC BEARINGS INC			3,347.000	377,508.13
RCM TECHNOLOGIES INC			3,101.000	3,876.25
RE/MAX HOLDINGS INC			2,700.000	59,184.00
READING INTERNATIONAL INC			4,527.000	17,610.03
REAL ESTATE CREDIT INVESTMENTS			181,880.000	261,605.64
REALNETWORKS INC			4,442.000	3,242.66
REALTY INCOME CORP			61,522.000	3,067,486.92
REATA PHARMACEUTICALS INC			1,502.000	216,798.68
REC LTD			3,414,700.000	4,005,943.32
RECRO PHARMA INC			5,063.000	41,364.71
RECRUIT HOLDINGS CO LTD			432,500.000	11,201,611.91
RED ELECTRICA CORP SA			112,600.000	2,021,901.49
RED LION HOTELS CORP			2,002.000	2,922.92
RED ROBIN GOURMET BURGERS INC			3,459.000	29,470.68
REDWOOD TRUST INC			9,018.000	45,631.08
REGENCY CENTERS CORP			47,577.000	1,828,384.11
REGENERON PHARMACEUTICALS INC			7,877.000	3,846,260.33
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			282,150.000	750,499.71
REGIONS FINANCIAL CORP			239,491.000	2,148,234.27

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REGIS CORP			9,270.000	54,785.70
RELIV INTERNATIONAL INC			185.000	601.25
RELX PLC			477,497.000	10,254,694.06
REN - REDES ENERGETICAS NACION			730,297.000	1,859,058.65
RENASANT CORP			5,478.000	119,639.52
RENEWABLE ENERGY GROUP INC			2,988.000	61,343.64
RENT-A-CENTER INC/TX			6,709.000	94,865.26
RENTOKIL INITIAL PLC			929,289.000	4,468,510.40
REPLIGEN CORP			7,360.000	710,534.40
REPLIMUNE GROUP INC			4,344.000	43,309.68
REPUBLIC BANCORP INC/KY			3,270.000	108,008.10
REPUBLIC SERVICES INC			49,327.000	3,702,484.62
RESEARCH FRONTIERS INC			2,548.000	5,962.32
RESMED INC			24,844.000	3,659,272.76
RESOLUTE FOREST PRODUCTS INC			8,979.000	11,313.54
RESONA HOLDINGS INC			1,395,700.000	4,204,359.65
RESONATE BLENDS INC			0.167	0.01
RESOURCES CONNECTION INC			5,988.000	65,688.36
RESPIRERX PHARMACEUTICALS INC			34.000	0.34
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	13,180.86
RETAIL OPPORTUNITY INVESTMENTS			14,689.000	121,771.81
RETAIL PROPERTIES OF AMERICA I			36.000	186.12
RETAIL VALUE INC			2,053.000	25,149.25
RETROPHIN INC			8,850.000	129,121.50
REUNION INDUSTRIES INC			1,969.000	0.00
REVANCE THERAPEUTICS INC			8,983.000	132,948.40
REX AMERICAN RESOURCES CORP			3,392.000	157,761.92
REXAHN PHARMACEUTICALS INC			39.000	70.20
REXFORD INDUSTRIAL REALTY INC			13,063.000	535,713.63
REXNORD CORP			15,650.000	354,785.50
RF INDUSTRIES LTD			1,430.000	5,677.10
RH			4,644.000	466,582.68
RHYTHM PHARMACEUTICALS INC			3,234.000	49,221.48
RIBBON COMMUNICATIONS INC			5,200.000	15,756.00
RICHARDSON ELECTRONICS LTD/UNI			1,490.000	5,706.70
RICHTER GEDEON NYRT			49,300.000	926,055.97
RIGEL PHARMACEUTICALS INC			7,360.000	11,481.60
RIGNET INC			4,213.000	7,583.40
RING ENERGY INC			6,183.000	4,072.74

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RIO TINTO LTD			131,200.000	6,791,052.19
RIO TINTO PLC			260,280.000	12,000,870.70
RIOT BLOCKCHAIN INC			6.000	5.00
RIVERVIEW BANCORP INC			3,842.000	19,248.42
RLI CORP			7,089.000	623,335.77
RLJ LODGING TRUST			27,020.000	208,594.40
RMR GROUP INC/THE			144.000	3,883.68
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,593.000	437,635.75
ROCHE HOLDING AG			46,900.000	15,222,929.04
ROCK CREEK PHARMACEUTICALS INC			413.000	0.13
ROCKET PHARMACEUTICALS INC			3,700.000	51,615.00
ROCKFORD CORP/ARIZONA			4,168.000	41,680.00
ROCKWELL AUTOMATION INC			14,565.000	2,198,004.15
ROCKWELL MEDICAL INC			11,333.000	23,232.65
ROCKY BRANDS INC			447.000	8,649.45
ROCKY MOUNTAIN CHOCOLATE FACTO			3,736.000	17,932.80
ROGERS CORP			4,347.000	410,443.74
ROLLINS INC			13,884.000	501,767.76
ROPER TECHNOLOGIES INC			15,850.000	4,942,188.50
ROSETTA STONE INC			9,544.000	133,806.88
ROSNEFT OIL CO PJSC GDR			1,061,240.000	4,563,332.00
ROSS STORES INC			49,229.000	4,281,446.13
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			28,667.000	922,217.39
ROYALE ENERGY INC			2,193.000	219.08
RPC INC			8,100.000	16,686.00
RPT REALTY			60,808.000	366,672.24
RR DONNELLEY & SONS CO			1,394.000	1,336.15
RTI SURGICAL HOLDINGS INC			8,303.000	14,198.13
RTW RETAILWINDS INC			3,758.000	789.56
RUBICON TECHNOLOGY INC			381.000	2,861.31
RUSH ENTERPRISES INC			10,223.000	326,318.16
RUTH'S HOSPITALITY GROUP INC			6,523.000	43,573.64
RYANAIR HOLDINGS PLC ADR			142,744.000	7,578,278.96
RYMAN HOSPITALITY PROPERTIES I			5,890.000	211,156.50
S&P GLOBAL INC			49,403.000	12,106,205.15
S&T BANCORP INC			5,976.000	163,264.32
SABRA HEALTH CARE REIT INC			30,384.000	331,793.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAFARICOM PLC			7,666,772.000	1,930,377.24
SAFEGUARD SCIENTIFICS INC			1,864.000	10,345.20
SAFEHOLD INC			1,978.000	125,068.94
SAFETY INSURANCE GROUP INC			1,605.000	135,510.15
SAGA COMMUNICATIONS INC			1,346.000	37,028.46
SAGE GROUP PLC/THE			1,160,000.000	8,512,107.96
SAIA INC			3,130.000	230,180.20
SALEM MEDIA GROUP INC			2,472.000	2,160.53
SALESFORCE.COM INC			131,431.000	18,923,435.38
SALLY BEAUTY HOLDINGS INC			19,200.000	155,136.00
SAMPO OYJ			255,693.000	7,468,484.42
SAMSUNG ELECTRONICS CO LTD			478,157.000	18,755,480.73
SAMSUNG ELECTRONICS CO LTD GDR			3,301.000	3,237,006.82
SANCHEZ ENERGY CORP			6,989.000	76.88
SANDERSON FARMS INC			4,309.000	531,385.88
SANDS CHINA LTD HK/01928			437,200.000	1,601,940.41
SANDY SPRING BANCORP INC			3,819.000	86,462.16
SANGAMO THERAPEUTICS INC			11,031.000	70,267.47
SANMINA CORP			10,089.000	275,227.92
SANOFI			332,693.000	29,254,898.17
SAP SE			176,287.000	19,884,697.62
SARATOGA INVESTMENT CORP			3,496.000	40,238.96
SAS AB			1,908,622.000	1,690,418.37
SASOL LTD			294,487.000	608,925.24
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,063.000	67,542.62
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI PHARMACEUTICAL CO LTD			107,700.000	5,756,370.77
SBA COMMUNICATIONS CORP			11,103.000	2,997,476.91
SBERBANK OF RUSSIA PJSC ADR			152,363.000	1,432,212.20
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			2,931.000	62,694.09
SCHEID VINEYARDS INC			578.000	11,276.78
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			136,513.000	1,841,560.37
SCHNEIDER ELECTRIC SE			194,050.000	16,731,360.67
SCHNITZER STEEL INDUSTRIES INC			4,262.000	55,576.48
SCHOLASTIC CORP			4,630.000	118,018.70
SCHWEITZER-MAUDUIT INTERNATION			5,717.000	159,046.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCIENCE APPLICATIONS INTERNATI			40,192.000	2,999,528.96
SCIENTIFIC GAMES CORP			9,025.000	87,542.50
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	39,520.00
SEA LTD ADR			60,032.000	2,660,017.92
SEACHANGE INTERNATIONAL INC			3,720.000	13,838.40
SEACOAST BANKING CORP OF FLORI			357.000	6,536.67
SEACOR HOLDINGS INC			2,819.000	76,000.24
SEACOR MARINE HOLDINGS INC			3,834.000	16,792.92
SEADRILL LTD			92.000	39.56
SEAGATE TECHNOLOGY PLC			50,178.000	2,448,686.40
SEALED AIR CORP			15,237.000	376,506.27
SEASPINE HOLDINGS CORP			6,236.000	50,948.12
SEATTLE GENETICS INC			22,760.000	2,626,048.80
SEAWORLD ENTERTAINMENT INC			8,930.000	98,408.60
SECURE ENERGY SERVICES INC 144A			6,800.000	10,423.47
SECURE INCOME REIT PLC			3,077.000	12,247.19
SECURITY NATIONAL FINANCIAL CO			1,428.251	6,098.64
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24
SELECT MEDICAL HOLDINGS CORP			11,688.000	175,320.00
SELECTA BIOSCIENCES INC			2,304.000	5,552.64
SELECTIVE INSURANCE GROUP INC			8,416.000	418,275.20
SEMLER SCIENTIFIC INC			1,600.000	62,880.00
SEMPRA ENERGY			78,046.000	8,818,417.54
SEMTECH CORP			9,178.000	344,175.00
SENSIENT TECHNOLOGIES CORP			7,442.000	323,801.42
SEQUENTIAL BRANDS GROUP INC			508.000	104.14
SEQUOIA ECONOMIC INFRASTRUCT			305,874.000	356,512.36
SERVICENOW INC			43,771.000	12,543,893.18
SERVISFIRST BANCSHARES INC			4,822.000	141,381.04
SERVOTRONICS INC			92.000	581.44
SEVERN BANCORP INC			984.000	5,943.36
SFL CORP LTD			5,880.000	55,683.60
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			3,224,800.000	5,483,603.69
SHARPER IMAGE CORP			2,100.000	6.09
SHARPS COMPLIANCE CORP			13,755.000	109,214.70
SHELL MIDSTREAM PARTNERS LP			345,385.000	3,446,942.30
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			8,166.000	402,175.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	1,637,177.61
SHERWIN-WILLIAMS CO/THE			8,101.000	3,722,571.52
SHILOH INDUSTRIES INC			3,546.000	4,432.50
SHINHAN FINANCIAL GROUP CO LTD			103,070.000	2,421,489.63
SHOE CARNIVAL INC			4,177.000	86,756.29
SHOLODGE INC			1,650.000	511.50
SHOPIFY INC			18,100.000	7,546,433.00
SHORE BANCSHARES INC			1,599.000	17,349.15
SHUTTERSTOCK INC			3,034.000	97,573.44
SI-BONE INC			190,240.000	2,273,368.00
SIAM COMMERCIAL BANK PCL/THE			1,558,000.000	3,287,620.91
SIEBERT FINANCIAL CORP			5,535.000	39,482.55
SIEMENS GAMESA RENEWABLE ENER			346,363.000	5,218,042.59
SIENNA BIOPHARMACEUTICALS INC			1,620.000	19.44
SIENNA SENIOR LIVING INC			5,948.000	51,149.42
SIENTRA INC			2,384.000	4,744.16
SIERRA BANCORP			378.000	6,645.24
SIERRA WIRELESS INC			739.000	4,197.52
SIFCO INDUSTRIES INC			1,112.000	2,346.32
SIGA TECHNOLOGIES INC			13,239.000	63,282.42
SIGHT RESOURCE CORP			200.000	0.12
SIGMA DESIGNS INC			3,189.000	642.90
SIGMATRON INTERNATIONAL INC			535.000	1,508.70
SILERGY CORP			58,000.000	1,898,715.35
SILGAN HOLDINGS INC			7,800.000	226,356.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			6,325.000	540,218.25
SILICON MOTION TECHNOLOGY CORP ADR			27,526.000	1,009,103.16
SILK ROAD MEDICAL INC			78,789.000	2,480,277.72
SILVERBOW RES INC WTS 04/22/2020			379.000	0.38
SILVERBOW RESOURCES INC			764.000	1,887.08
SIMCLAR INC			700.000	4.97
SIMMONS FIRST NATIONAL CORP			8,594.000	158,129.60
SIMON PROPERTY GROUP INC			30,259.000	1,660,008.74
SIMPSON MANUFACTURING CO INC			6,359.000	394,130.82
SIMULATIONS PLUS INC			35,532.000	1,240,777.44
SINCLAIR BROADCAST GROUP INC			8,541.000	137,339.28
SINGAPORE TELECOMMUNICATIONS L			505,823.000	902,335.51
SINO LAND CO LTD HK/00083			10,628.000	13,492.56

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIRIUS REAL ESTATE LTD			263,602.000	215,396.32
SIRIUS XM HOLDINGS INC			119,071.000	588,210.74
SITE CENTERS CORP			97,352.000	507,203.92
SITEONE LANDSCAPE SUPPLY INC			3,268.000	240,590.16
SITIME CORP			101,777.000	2,215,685.29
SJW GROUP			3,270.000	188,907.90
SK TELECOM CO LTD			37,700.000	5,481,493.74
SKF AB			519,700.000	7,170,482.58
SKYLINE CHAMPION CORP			3,043.000	47,714.24
SKYWEST INC			8,084.000	211,719.96
SKYWORKS SOLUTIONS INC			55,191.000	4,932,971.58
SL GREEN REALTY CORP			22,221.000	957,725.10
SLEEP NUMBER CORP			7,536.000	144,389.76
SM ENERGY CO			8,462.000	10,323.64
SMARTCENTRES REIT VARIABLE VTG UNIT			6,139.000	81,258.13
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	2,677.56
SNAM SPA			420,007.000	1,937,424.67
SNAP-ON INC			16,474.000	1,792,700.68
SOCKET MOBILE INC			511.000	541.66
SOFTECH INC			157.000	16.03
SOJITZ CORP			2,916,400.000	6,861,799.90
SOLAR CAPITAL LTD			2,552.000	29,705.28
SOLAREEDGE TECHNOLOGIES INC			2,552.000	208,957.76
SOLIGENIX INC			5.000	8.40
SOLITARIO ZINC CORP			40.000	7.98
SOLITON INC			4,000.000	32,400.00
SONIC AUTOMOTIVE INC			10,641.000	141,312.48
SOPRA STERIA GROUP			49,200.000	5,395,770.77
SORRENTO THERAPEUTICS INC			3,477.000	6,397.68
SOUTH JERSEY INDUSTRIES INC			11,856.000	296,400.00
SOUTH STATE CORP			3,597.000	211,251.81
SOUTHERN CO/THE			230,541.000	12,481,489.74
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	14,707.62
SOUTHERN NATIONAL BANCORP OF V			66.000	649.44
SOUTHSIDE BANCSHARES INC			2,820.000	85,699.80
SOUTHWEST AIRLINES CO			64,515.000	2,297,379.15
SOUTHWEST GAS HOLDINGS INC			7,531.000	523,856.36

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SOUTHWESTERN ENERGY CO			53,500.000	90,415.00	
SP PLUS CORP			2,076.000	43,077.00	
SPANISH BROADCASTING SYSTEM IN			375.000	112.50	
SPARK ENERGY INC			5,504.000	34,510.08	
SPARK INFRASTRUCTURE GROUP			798,876.000	953,456.51	
SPARTAN MOTORS INC			4,793.000	61,877.63	
SPARTANNASH CO			10,021.000	143,500.72	
SPECTRUM BRANDS HOLDINGS INC			2,426.000	88,233.62	
SPECTRUM GROUP INTERNATIONAL I			1.000	550.00	
SPECTRUM GROUP INTL IN			45,600.000	0.00	
SPECTRUM PHARMACEUTICALS INC			8,834.000	20,583.22	
SPEED COMMERCE INC			303.000	2.73	
SPEEDUS CORP			1,690.000	8.62	
SPIRE CORP			3,525.000	24.68	
SPIRE INC			6,904.000	514,209.92	
SPIRIT MTA REIT ESCROW			93,012.000	0.00	
SPLUNK INC			10,648.000	1,344,097.04	
SPOK HOLDINGS INC			5,378.000	57,490.82	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPRING BANK PHARMACEUTICALS IN			1,400.000	1,302.00	
SPROUT SOCIAL INC			183,819.000	2,933,751.24	
SPS COMMERCE INC			4,032.000	187,528.32	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX CORP			6,264.000	204,456.96	
SPX FLOW INC			5,188.000	147,442.96	
SS&C TECHNOLOGIES HOLDINGS INC			7,942.000	348,018.44	
SSE PLC			123,064.000	1,991,341.35	
ST JOE CO/THE			6,556.000	110,009.68	
STAAR SURGICAL CO			30,949.000	998,414.74	
STAG INDUSTRIAL INC			173,592.000	3,909,291.84	
STAGE STORES INC			6,466.000	2,351.04	
STAMPS.COM INC			2,040.000	265,363.20	
STANDARD CHARTERED PLC			679,718.000	3,757,275.23	
STANDARD DIVERSIFIED B			195.000	0.00	
STANDARD DIVERSIFIED INC			195.000	2,125.50	
STANDARD MOTOR PRODUCTS INC			2,989.000	124,252.73	
STANDEX INTERNATIONAL CORP			4,633.000	227,109.66	
STANLEY BLACK & DECKER INC			23,527.000	2,352,700.00	
STANTEC INC			536.000	13,700.16	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STAR ASIA INVESTMENT CORP			868.000	687,453.11
STAR BUFFET INC			762.000	91.44
STAR STRUCK LTD			262.000	7.86
STARBUCKS CORP			116,457.000	7,655,883.18
STARTEK INC			1,302.000	4,895.52
STARWOOD EUROPEAN REAL ESTAT			471,591.000	444,409.44
STARWOOD PROPERTY TRUST INC			22,051.000	226,022.75
STATE AUTO FINANCIAL CORP			4,608.000	128,056.32
STATE BANK OF INDIA			110,576.000	287,726.71
STATE BANK OF INDIA GDR			78,389.000	2,039,736.66
STATE STREET CORP			49,741.000	2,649,703.07
STEEL CONNECT INC			16,898.000	12,673.50
STEELCASE INC			16,639.000	164,226.93
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	2,608.30
STEMLINE THERAPEUTICS INC			10,122.000	48,990.48
STEPAN CO			2,882.000	254,941.72
STEPHAN CO/THE			1,476.000	2,435.40
STEREOTAXIS INC			158.000	477.16
STERIS PLC			21,689.000	3,035,809.33
STERLING CONSTRUCTION CO INC			63,976.000	607,772.00
STEVEN MADDEN LTD			14,498.000	336,788.54
STEWART INFORMATION SERVICES C			5,643.000	150,498.81
STIFEL FINANCIAL CORP			9,197.000	379,652.16
STOCK YARDS BANCORP INC			7,046.000	203,840.78
STOKE THERAPEUTICS INC			2,366.000	54,181.40
STONERIDGE INC			6,968.000	116,714.00
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	0.31
STRATA SKIN SCIENCES INC			48.000	43.25
STRATASYS LTD			6,076.000	96,912.20
STRATEGIC EDUCATION INC			3,016.000	421,516.16
STRATTEC SECURITY CORP			506.000	7,321.82
STRATUS PROPERTIES INC			1,716.000	29,172.00
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	1,868.30
STRIDE PROPERTY GROUP			101,365.000	82,329.10
STRYKER CORP			38,044.000	6,333,945.56
STURM RUGER & CO INC			3,645.000	185,566.95
STYLECLICK INC			3,762.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUEZ			2,808.000	28,580.08	
SUGARMADE INC			80.000	0.23	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	3,756,341.11	
SUMMIT HOTEL PROPERTIES INC			14,500.000	61,190.00	
SUMMIT MATERIALS INC			15,951.000	239,265.00	
SUN COMMUNITIES INC			12,345.000	1,541,273.25	
SUNCOKE ENERGY INC			4,433.000	17,067.05	
SUNCOR ENERGY INC NEW			356,548.000	5,626,211.46	
SUNLINK HEALTH SYSTEMS INC			1,406.000	956.36	
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			893,700.000	12,037,605.92	
SUNPOWER CORP			4,177.000	21,177.39	
SUNSTONE HOTEL INVESTORS INC			31,582.000	275,079.22	
SUNWORKS INC			2,375.428	893.16	
SUPER MICRO COMPUTER INC			5,778.000	122,955.84	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			1,401.000	2,059.47	
SUPERIOR GROUP OF COS INC			1,529.000	12,935.34	
SUPERIOR INDUSTRIES INTERNATIO			3,703.000	4,443.60	
SUPERNUS PHARMACEUTICALS INC			6,874.000	123,663.26	
SUPPORT.COM INC			988.000	1,076.92	
SURGERY PARTNERS INC			13,021.000	85,027.13	
SURMODICS INC			3,446.000	114,820.72	
SUZUKI MOTOR CORP			148,500.000	3,555,168.86	
SVB FINANCIAL GROUP			5,085.000	768,241.80	
SWK HOLDINGS CORP			626.000	6,729.50	
SYDNEY AIRPORT			12,837.000	43,919.99	
SYKES ENTERPRISES INC			10,279.000	278,766.48	
SYMRISE AG			202,169.000	18,855,544.50	
SYNALLOY CORP			1,639.000	14,308.47	
SYNAPTICS INC			5,858.000	339,002.46	
SYNCHRONOSS TECHNOLOGIES INC			10,561.000	32,211.05	
SYNCHRONY FINANCIAL			79,652.000	1,281,600.68	
SYNDAX PHARMACEUTICALS INC			10,626.000	116,567.22	
SYNEOS HEALTH INC			6,604.000	260,329.68	
SYNERGY PHARMACEUTICALS INC			19,034.000	190.34	
SYNLOGIC INC			2,100.000	3,612.00	
SYNOPSIS INC			34,105.000	4,392,382.95	
SYNTHESIS ENERGY SYSTEMS INC			73.000	153.30	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYPRIS SOLUTIONS INC			3,498.000	2,151.27
SYROS PHARMACEUTICALS INC			1,400.000	8,302.00
SYSCO CORP			85,918.000	3,920,438.34
SYSTEMAX INC			4,540.000	80,494.20
T ROWE PRICE GROUP INC			26,539.000	2,591,533.35
T-MOBILE US INC			93,638.000	7,856,228.20
T2 BIOSYSTEMS INC			1,544.000	1,002.83
TACTILE SYSTEMS TECHNOLOGY INC			62,684.000	2,517,389.44
TAILORED BRANDS INC			7,084.000	12,326.16
TAITRON COMPONENTS INC			3,086.000	6,820.06
TAIWAN SEMICONDUCTOR MANUFACTU			1,545,000.000	13,998,313.65
TAIWAN SEMICONDUCTOR MANUFACTU ADR			262,935.000	12,565,663.65
TAKE-TWO INTERACTIVE SOFTWARE			11,161.000	1,323,806.21
TAL EDUCATION GROUP ADR			176,500.000	9,400,390.00
TALANX AG			177,700.000	6,036,621.83
TALON INTERNATIONAL INC			3,150.000	110.25
TANDEM DIABETES CARE INC			6,200.000	398,970.00
TANDY BRANDS ACCESSORIES INC			1,325.000	0.00
TANGER FACTORY OUTLET CENTERS			12,500.000	62,500.00
TAPESTRY INC			76,134.000	985,935.30
TARGA RESOURCES CORP			30,369.000	209,849.79
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			86,699.000	8,060,406.03
TARGET HEALTHCARE REIT PLC			32,651.000	43,319.60
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,092,400.000	2,340,111.98
TATA CONSULTANCY SERVICES LTD			60,953.000	1,471,307.76
TAUBMAN CENTERS INC			3,700.000	154,956.00
TAXUS CARDIUM PHARMACEUTICALS			65.000	6.05
TAYLOR DEVICES INC			501.000	4,138.26
TAYLOR MORRISON HOME CORP			5,723.000	62,953.00
TBC BANK GROUP PLC			56,030.000	503,689.39
TC ENERGY CORP			150,627.000	6,672,776.10
TC PIPELINES LP			30,622.000	841,492.56
TCF FINANCIAL CORP			13.000	294.58
TE CONNECTIVITY LTD			50,993.000	3,211,539.14
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,987.000	32,415.50
TEAMVIEWER AG			105,099.000	4,196,490.35

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TECH DATA CORP			4,754.000	622,060.90	
TECHNICAL COMMUNICATIONS CORP			135.000	276.75	
TECHNIPFMC PLC			41,440.000	279,305.60	
TECHNOGYM SPA			194,329.000	1,279,364.98	
TECHNOLOGY SOLUTIONS CO			920.000	9.20	
TECHTARGET INC			124,810.000	2,572,334.10	
TECHTRONIC INDUSTRIES CO LTD HK/00669			1,090,000.000	7,073,630.14	
TECNOGLASS INC			4,325.000	16,694.50	
TEEKAY TANKERS LTD			179.000	3,980.96	
TEJON RANCH CO			7,941.000	111,650.46	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELADOC HEALTH INC			8,200.000	1,271,082.00	
TELEFLEX INC			4,565.000	1,336,905.90	
TELEFONAKTIEBOLAGET LM ERICSSO			1,431,930.000	11,715,357.37	
TELEPERFORMANCE			52,910.000	11,018,933.43	
TELEPHONE AND DATA SYSTEMS INC			2,859.000	47,916.84	
TELETOUCH COMMUNICATIONS INC			3,106.000	3.42	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			489.000	136.92	
TEMENOS AG			85,560.000	11,221,708.44	
TEMPUR SEALY INTERNATIONAL INC			6,100.000	266,631.00	
TENCENT HOLDINGS LTD HK/00700			432,300.000	21,205,338.66	
TENET HEALTHCARE CORP			10,929.000	157,377.60	
TENGASCO INC			340.000	153.00	
TENNANT CO			2,523.000	146,207.85	
TENNECO INC			8,641.000	31,107.60	
TERRAFORM POWER INC			65,807.000	1,037,776.39	
TERRENO REALTY CORP			7,750.000	401,062.50	
TERUMO CORP			338,500.000	11,664,304.70	
TESCO PLC			3,474,679.000	9,857,683.78	
TESSCO TECHNOLOGIES INC			5,900.000	28,851.00	
TETON ENERGY CORP COM			4,100.000	0.00	
TETRA TECH INC			8,773.000	619,549.26	
TETRA TECHNOLOGIES INC			9,273.000	2,967.36	
TETRAPHASE PHARMACEUTICALS INC			271.000	346.88	
TEXAS CAPITAL BANCSHARES INC			5,600.000	124,152.00	
TEXAS INSTRUMENTS INC			108,049.000	10,797,336.57	
TEXAS ROADHOUSE INC			9,832.000	406,061.60	
TEXTAINER GROUP HOLDINGS LTD			6,655.000	54,704.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXTRON INC			50,156.000	1,337,660.52
TG THERAPEUTICS INC			11,578.000	113,695.96
THERAPEUTICSMD INC			9,331.000	9,704.24
THERAVANCE BIOPHARMA INC			4,346.000	100,436.06
THERMO FISHER SCIENTIFIC INC			60,794.000	17,241,178.40
THERMOGENESIS HOLDINGS INC			11.100	38.85
THERMON GROUP HOLDINGS INC			2,737.000	41,246.59
THESTREET INC			682.000	0.00
THIRD POINT REINSURANCE LTD			8,004.000	59,309.64
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			650.000	4,602.00
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	21.74
TIFFANY & CO			33,831.000	4,381,114.50
TILE SHOP HOLDINGS INC			2,678.000	2,329.86
TIMBERLAND BANCORP INC/WA			3,113.000	56,936.77
TIMKENSTEEL CORP			6,708.000	21,666.84
TITAN INTERNATIONAL INC			6,625.000	10,268.75
TITAN MACHINERY INC			5,049.000	43,875.81
TITAN PHARMACEUTICALS INC			240.167	55.96
TIVITY HEALTH INC			6,695.000	42,111.55
TIVO CORP			18,839.000	133,380.12
TJX COS INC/THE			188,063.000	8,991,292.03
TL ADMIN CORP COM			29,100.000	116.40
TOCAGEN INC			1,500.000	1,830.00
TOMPKINS FINANCIAL CORP			1,890.000	135,702.00
TONIX PHARMACEUTICALS HOLDING			3.000	2.13
TOOTSIE ROLL INDUSTRIES INC			7,567.410	272,124.07
TOPBUILD CORP			35,758.000	2,561,703.12
TOR MINERALS INTERNATIONAL INC			236.000	254.88
TOROMONT INDUSTRIES LTD			163,140.000	7,066,133.42
TOROTEL INC			458.000	3,480.80
TOTAL SA			166,400.000	6,461,591.14
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,221.000	130,627.89
TPG SPECIALTY LENDING INC			7,600.000	105,792.00
TRACTOR SUPPLY CO			22,734.000	1,922,159.70
TRANE TECHNOLOGIES PLC			85,127.000	7,030,638.93
TRANS WORLD ENTERTAINMENT CORP			297.000	989.01

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TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,549.000	7,927.39
TRANSALTA RENEWABLES INC			2,299.000	24,018.08
TRANSCAT INC			2,729.000	72,318.50
TRANSCOASTAL CORP			23.000	0.21
TRANSDIGM GROUP INC			13,050.000	4,178,479.50
TRANSENERIX INC			11.231	3.95
TRANSMEDICS GROUP INC			2,500.000	30,200.00
TRANSMISSORA ALIANCA DE ENERGI			133,927.000	664,134.97
TRANSNET CORP			481.000	0.00
TRANSWITCH CORP			1,935.000	3.10
TRAVELERS COS INC/THE			34,388.000	3,416,447.80
TRAVELZOO			6,917.000	27,183.81
TRECORA RESOURCES			1,173.000	6,979.35
TREDEGAR CORP			5,112.000	79,900.56
TREEHOUSE FOODS INC			6,300.000	278,145.00
TREX CO INC			8,814.000	706,353.96
TRI POINTE GROUP INC			19,219.000	168,550.63
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	446.20
TRICO BANCSHARES			664.000	19,800.48
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,848.000	158,188.80
TRINITY PLACE HOLDINGS INC			2,067.000	3,761.94
TRINSEO SA			6,244.000	113,078.84
TRIO-TECH INTERNATIONAL			682.000	1,820.94
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			8,938.000	126,025.80
TRITAX BIG BOX REIT PLC			146,281.000	203,509.63
TRITAX EUROBOX PLC			308,856.000	358,456.18
TRITON INTERNATIONAL LTD/BERMU			6,164.000	159,462.68
TRIUMPH BANCORP INC			2,330.000	60,580.00
TRIUMPH GROUP INC			5,881.000	39,755.56
TRONOX HOLDINGS PLC			9,400.000	46,812.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TROVAGENE INC			56.499	57.07
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			148,805.000	508,091.68
TRUEBLUE INC			5,410.000	69,031.60
TRUECAR INC			8,900.000	21,538.00

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TRUIST FINANCIAL CORP			153,609.000	4,737,301.56	
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57	
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00	
TRUSTCO BANK CORP NY			9,305.000	50,340.05	
TRUSTMARK CORP			9,442.000	219,998.60	
TS TECH CO LTD			195,300.000	4,627,644.91	
TSR INC			631.000	2,019.20	
TTEC HOLDINGS INC			7,392.000	271,434.24	
TTM TECHNOLOGIES INC			17,798.000	184,031.32	
TUCOWS INC			1,940.000	93,624.40	
TUESDAY MORNING CORP			4,096.000	2,358.47	
TURTLE BEACH CORP			428.000	2,670.72	
TUTOR PERINI CORP			4,220.000	28,358.40	
TWILIO INC			9,210.000	824,202.90	
TWIN DISC INC			1,448.000	10,107.04	
TWIN RIVER WORLDWIDE HOLDINGS			352.000	4,579.52	
TWIST BIOSCIENCE CORP			2,943.000	89,996.94	
TWITTER INC			76,556.000	1,880,215.36	
TWO HARBORS INVESTMENT CORP			6,876.000	26,197.56	
TWO RIVERS WATER & FARMING CO			199.000	7.56	
TYSON FOODS INC			74,269.000	4,297,947.03	
UBS -CW20 SICHUAN SWELL WTS EXP 04-MAY-2020			298,317.000	1,813,767.36	
UBS AG LONDON CERT 15-JUN-2020 (BASE PROSP)			154,500.000	2,726,925.00	
UBS AG LONDON DELTAONEWARRANT3 21-AUG-20(PAB)USD			1,193,900.000	2,149,020.00	
UBS AG LONDON DELTAONEWT321890 05-APR-21(LBX)USD			140,000.000	1,540,000.00	
UDR INC			62,823.000	2,295,552.42	
UFP TECHNOLOGIES INC			2,293.000	87,340.37	
ULTA BEAUTY INC			11,135.000	1,956,419.50	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			4,844.000	66,847.20	
ULTRA PETROLEUM CORP			18,940.000	1,325.80	
ULTRAGENYX PHARMACEUTICAL INC			5,713.000	253,828.59	
ULTRALIFE CORP			1,724.000	8,964.80	
ULTRAPETROL BAHAMAS LTD			1,582.000	6.17	
UMB FINANCIAL CORP			6,081.000	282,036.78	
UMH PROPERTIES INC			6,868.000	74,586.48	
UMICORE SA			210,000.000	7,338,956.63	
UNDER ARMOUR INC			37,745.000	325,566.40	
UNICO AMERICAN CORP			668.000	3,179.68	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,759.000	20,316.45
UNIFIRST CORP/MA			69,684.000	10,528,555.56
UNIGENE LABORATORIES INC			9,893.000	2.97
UNION PACIFIC CORP			106,938.000	15,082,535.52
UNIQUIRE NV			4,800.000	227,760.00
UNISYS CORP			5,593.000	69,073.55
UNIT CORP			5,762.000	1,498.12
UNITED AIRLINES HOLDINGS INC			21,459.000	677,031.45
UNITED AMERICAN HEALTHCARE COR			1,094.000	59.84
UNITED BANKSHARES INC/WV			12,034.000	277,744.72
UNITED COMMUNITY BANKS INC/GA			8,849.000	162,025.19
UNITED FIRE GROUP INC			3,638.000	118,635.18
UNITED NATURAL FOODS INC			6,908.000	63,415.44
UNITED OVERSEAS BANK LTD			372,700.000	5,091,136.70
UNITED PARCEL SERVICE INC			69,101.000	6,455,415.42
UNITED RENTALS INC			7,411.000	762,591.90
UNITED SECURITY BANCSHARES/FRE			835.000	5,344.00
UNITED STATES LIME & MINERALS			1,959.000	144,672.15
UNITED TECHNOLOGIES CORP			91,845.000	8,663,738.85
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	7,629.60
UNITEDHEALTH GROUP INC			139,442.000	34,774,045.96
UNITI GROUP INC			24,140.000	145,564.20
UNITIL CORP			3,350.000	175,272.00
UNITY BANCORP INC			1,558.000	18,228.60
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,056.000	135,105.76
UNIVERSAL ELECTRONICS INC			1,895.000	72,711.15
UNIVERSAL FOREST PRODUCTS INC			7,693.000	286,102.67
UNIVERSAL HEALTH REALTY INCOME			1,188.000	119,762.28
UNIVERSAL HEALTH SERVICES INC			22,640.000	2,243,171.20
UNIVERSAL INSURANCE HOLDINGS I			2,855.000	51,161.60
UNIVERSAL LOGISTICS HOLDINGS I			1,703.000	22,309.30
UNIVERSAL STAINLESS & ALLOY PR			2,031.000	15,659.01
UNIVERSAL TECHNICAL INSTITUTE			4,960.000	29,512.00
UNIVEST FINANCIAL CORP			2,527.000	41,240.64
UNUM GROUP			56,675.000	850,691.75
URANIUM ENERGY CORP			1,670.000	935.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
URBAN EDGE PROPERTIES			12,105.000	106,645.05
URBAN ONE INC			12,710.000	14,108.10
UROGEN PHARMA LTD			3,089.000	55,107.76
UROLOGIX INC			2,793.000	11.17
URSTADT BIDDLE PROPERTIES INC			3,688.000	52,000.80
US BANCORP			164,082.000	5,652,624.90
US CONCRETE INC			1,808.000	32,797.12
US ECOLOGY INC			2,637.000	80,164.80
US ENERGY CORP			40.000	114.40
US GLOBAL INVESTORS INC			424.000	411.32
US GOLD CORP			2.000	10.30
US PHYSICAL THERAPY INC			3,730.000	257,370.00
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,517.000	13,530.60
USA TRUCK INC			1,490.000	4,723.30
USANA HEALTH SCIENCES INC			6,023.000	347,888.48
UTAH MEDICAL PRODUCTS INC			1,567.000	147,376.35
UTG INC			513.000	14,877.00
UTSTARCOM HOLDINGS CORP			4,757.000	8,134.47
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			8,524.000	7,688.65
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			70,662.000	3,205,228.32
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			43,495.000	317,948.45
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,493.000	80,648.55
VANDA PHARMACEUTICALS INC			6,547.000	67,826.92
VANGUARD INTERNATIONAL SEMICON			545,000.000	1,068,680.46
VAPOTHERM INC			3,200.000	60,256.00
VAREX IMAGING CORP			4,824.000	109,553.04
VARIAN MEDICAL SYSTEMS INC			12,810.000	1,315,074.60
VARONIS SYSTEMS INC			3,435.000	218,706.45
VASO CORP			17,910.000	259.70
VAXART INC			102.000	180.54
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			12,680.000	119,445.60
VECTOR LTD			258,933.000	486,621.72
VEECO INSTRUMENTS INC			8,397.000	80,359.29

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VEEVA SYSTEMS INC			7,158.000	1,119,296.46
VENTAS INC			54,997.000	1,473,919.60
VERACYTE INC			40,102.000	974,879.62
VEREIT INC			511,670.000	2,502,066.30
VERICEL CORP			183,180.000	1,679,760.60
VERINT SYSTEMS INC			8,442.000	363,006.00
VERISIGN INC			22,171.000	3,992,775.39
VERISK ANALYTICS INC			29,934.000	4,172,200.92
VERIZON COMMUNICATIONS INC			431,346.000	23,176,220.58
VERTEX PHARMACEUTICALS INC			52,102.000	12,397,670.90
VF CORP			59,871.000	3,237,823.68
VIACOMCBS INC			63,608.000	891,148.08
VIAD CORP			5,460.000	115,915.80
VIASAT INC			6,216.000	223,278.72
VIAVI SOLUTIONS INC			30,867.000	346,019.07
VICI PROPERTIES INC			3,635.000	60,486.40
VICON INDUSTRIES INC			1.000	14.50
VICOR CORP			5,042.000	224,570.68
VIDEO DISPLAY CORP			2,455.000	2,234.05
VIEWCAST.COM INC			6,812.000	14.99
VIEWTRAN GROUP INC			2,440.000	9.76
VILLAGE SUPER MARKET INC			1,319.000	32,421.02
VIRCO MFG. CORP			3,572.000	7,501.20
VIRNETX HOLDING CORP			4,601.000	25,167.47
VIRTUS INVESTMENT PARTNERS INC			906.000	68,955.66
VIRTUSA CORP			5,777.000	164,066.80
VISA INC			229,065.000	36,906,952.80
VISHAY INTERTECHNOLOGY INC			17,609.000	253,745.69
VISHAY PRECISION GROUP INC			5,039.000	101,183.12
VISTA OUTDOOR INC			8,294.000	72,987.20
VIVA ENERGY REIT			313,828.000	441,780.38
VIVENDI SA			718,414.000	15,391,162.35
VIVINT SOLAR INC			17,746.000	77,550.02
VIVUS INC			816.000	2,937.60
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			2,593.000	314,012.30
VOCERA COMMUNICATIONS INC			5,713.000	121,344.12
VOLT INFORMATION SCIENCES INC			4,930.000	3,993.30
VOLTRONIC POWER TECHNOLOGY COR			31,000.000	648,876.55

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLVO AB			653,600.000	7,883,282.73
VONAGE HOLDINGS CORP			26,869.000	194,262.87
VONOVIA SE			163,146.000	8,030,476.01
VORNADO REALTY TRUST			24,203.000	876,390.63
VOXX INTERNATIONAL CORP			4,558.000	12,990.30
VOYAGER THERAPEUTICS INC			5,168.000	47,287.20
VULCAN INTERNATIONAL CORP			583.000	67,161.60
VULCAN MATERIALS CO			13,051.000	1,410,421.57
W&T OFFSHORE INC			9,968.000	16,945.60
WABASH NATIONAL CORP			9,334.000	67,391.48
WADDELL & REED FINANCIAL INC			10,754.000	122,380.52
WALGREENS BOOTS ALLIANCE INC			234,580.000	10,732,035.00
WALKER & DUNLOP INC			4,049.000	163,053.23
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			177,239.000	20,137,895.18
WALT DISNEY CO/THE			262,573.000	25,364,551.80
WANDERPORT CORP			82.000	0.13
WAREHOUSE REIT PLC			353,557.000	401,568.00
WASHINGTON FEDERAL INC			13,182.000	342,204.72
WASHINGTON PRIME GROUP INC			24,302.000	19,565.54
WASHINGTON REAL ESTATE INVESTM			10,764.000	256,936.68
WASHINGTON TRUST BANCORP INC			2,396.000	87,597.76
WASTE MANAGEMENT INC			51,116.000	4,731,296.96
WATERS CORP			8,659.000	1,576,370.95
WATERSTONE FINANCIAL INC			2,572.000	37,396.88
WATTS WATER TECHNOLOGIES INC			4,082.000	345,541.30
WAVE LIFE SCIENCES LTD			4,016.000	37,629.92
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,004.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	63,376.50
WAYSIDE TECHNOLOGY GROUP INC			2,661.000	34,034.19
WD-40 CO			2,266.000	455,126.10
WEBCO INDUSTRIES INC			211.000	16,162.60
WEC ENERGY GROUP INC			76,917.000	6,778,695.21
WEGENER CORP			4,812.000	34.65
WEINGARTEN REALTY INVESTORS			47,491.000	685,295.13
WEIS MARKETS INC			3,273.000	136,353.18
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			411,883.000	11,821,042.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLTOWER INC			80,720.000	3,695,361.60
WERNER ENTERPRISES INC			8,518.000	308,862.68
WESBANCO INC			9,273.000	219,770.10
WESCO INTERNATIONAL INC			6,705.000	153,209.25
WEST BANCORP INC			417.000	6,817.95
WESTAMERICA BANCORP			4,018.000	236,178.04
WESTELL TECHNOLOGIES INC			2,419.000	1,886.82
WESTERN ASSET MORTGAGE CAPITAL			6,053.000	13,861.37
WESTERN DIGITAL CORP			71,690.000	2,983,737.80
WESTERN METALS CORP			3,193.000	734.39
WESTERN MIDSTREAM PARTNERS LP			257,349.000	833,810.76
WESTERN NEW ENGLAND BANCORP IN			4,188.000	28,310.88
WESTERN UNION CO/THE			89,734.000	1,626,877.42
WESTERN WTR CO			9,200.000	2.76
WESTINGHOUSE AIR BRAKE TECHNOL			17,956.000	864,222.28
WESTMORELAND COAL CO			2,487.000	35.56
WESTROCK CO			48,753.000	1,377,759.78
WESTWATER RESOURCES INC			1.000	0.97
WESTWOOD HOLDINGS GROUP INC			2,266.000	41,490.46
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,664.000	33,562.88
WEYERHAEUSER CO			88,121.000	1,493,650.95
WH GROUP LTD HK/00288			7,356,000.000	6,880,620.29
WHIRLPOOL CORP			17,501.000	1,501,585.80
WHITE MOUNTAINS INSURANCE GROU			300.000	273,000.00
WHITESTONE REIT			4,887.000	30,299.40
WHITING PETROLEUM CORP			3,400.000	2,279.36
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	3,071.25
WILLDAN GROUP INC			3,327.000	71,097.99
WILLIAMS COS INC/THE			407,762.000	5,769,832.30
WILLIS LEASE FINANCE CORP			1,941.000	51,630.60
WILLIS TOWERS WATSON PLC			45,341.000	7,701,168.85
WILMAR INTERNATIONAL LTD			1,476,600.000	3,349,663.24
WINDSTREAM HOLDINGS INC			2,852.000	142.88
WINGSTOP INC			1,220.000	97,234.00
WINLAND HOLDINGS CORP COM			968.000	580.80
WINMARK CORP			432.000	55,045.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WINNEBAGO INDUSTRIES INC			5,206.000	144,778.86
WIRELESS TELECOM GROUP INC			3,306.000	3,140.70
WIRELESS XCESSORIES GROUP INC			1,262.000	29.03
WISDOMTREE INVESTMENTS INC			12,522.000	29,176.26
WIZZ AIR HOLDINGS PLC			52,529.000	1,502,626.01
WOLVERINE WORLD WIDE INC			15,036.000	228,547.20
WORLD ACCEPTANCE CORP			4,104.000	224,119.44
WORLD FUEL SERVICES CORP			9,506.000	239,361.08
WORLD WRESTLING ENTERTAINMENT			6,672.000	226,380.96
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			11,397.000	299,171.25
WP CAREY INC			44,393.000	2,578,345.44
WPT INDUSTRIAL REIT TRUST UNIT			151,235.000	1,340,910.91
WQN INC			656.000	1.64
WR BERKLEY CORP			14,309.000	746,500.53
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	927.00
WRIGHT MEDICAL GROUP NV			13,118.000	375,830.70
WSFS FINANCIAL CORP			10,157.000	253,112.44
WUXI BIOLOGICS CAYMAN INC HK/02269			198,500.000	2,573,797.87
WW GRAINGER INC			7,945.000	1,974,332.50
WW INTERNATIONAL INC			3,683.000	62,279.53
WYNN RESORTS LTD			20,557.000	1,237,325.83
X5 RETAIL GROUP NV GDR			72,762.000	1,964,574.00
XBIOTECH INC			507.000	5,384.34
XCEL ENERGY INC			97,228.000	5,862,848.40
XENCOR INC			5,229.000	156,242.52
XENIA HOTELS & RESORTS INC			14,774.000	152,172.20
XENON PHARMACEUTICALS INC			8,107.000	91,933.38
XEROX HOLDINGS CORP			18,334.000	347,245.96
XILINX INC			24,797.000	1,932,678.18
XOMA CORP			3,842.000	78,184.70
XP INC			65,182.000	1,257,360.78
XPERI CORP			7,440.000	103,490.40
XYLEM INC/NY			40,189.000	2,617,509.57
Y-MABS THERAPEUTICS INC			2,021.000	52,748.10
YAMAHA CORP			120,100.000	4,689,190.00
YELP INC			11,000.000	198,330.00
YOKOHAMA RUBBER CO LTD/THE			374,400.000	4,657,674.08

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YORK WATER CO/THE			2,081.000	90,440.26
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	3,416,444.54
YUM CHINA HOLDINGS INC			88,021.000	3,752,335.23
YUM! BRANDS INC			50,899.000	3,488,108.47
YUMA ENERGY INC			1.266	1.95
YUNHONG CTI LTD			179.000	168.26
Z ENERGY LTD			66,829.000	114,500.56
ZAFGEN INC			1,440.000	1,108.80
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.04
ZEBRA TECHNOLOGIES CORP			5,318.000	976,384.80
ZEDGE INC			1,519.000	1,336.72
ZENDESK INC			59,940.000	3,836,759.40
ZIMMER BIOMET HOLDINGS INC			28,313.000	2,861,878.04
ZION OIL & GAS INC			469.000	83.01
ZIONS BANCORP NA			36,618.000	979,897.68
ZIOPHARM ONCOLOGY INC			11,186.000	27,405.70
ZIX CORP			2,694.000	11,611.14
ZOETIS INC			58,179.000	6,847,086.51
ZOGENIX INC			5,426.000	134,184.98
ZUMIEZ INC			4,170.000	72,224.40
ZURICH INSURANCE GROUP AG			40,290.000	14,299,608.29
ZYNEX INC			246,270.000	2,708,970.00
FIXED INCOME SECURITIES			154,785,193,367.6..	3,744,863,776.35
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			1,760,000.000	1,672,000.00
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,250,852.46
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			5,000,000.000	4,619,500.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			1,190,000.000	1,136,438.10
129 W TRADE ST LLC			1,602,846.090	1,669,968.62
7 ELEVEN MEZZ LLC			1,005,761.295	1,138,897.58
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	196,089.40
8TH AVENUE FOOD 9/18 TL			856,035.620	777,562.84
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	222,970.69
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	324,289.32
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	2,087,100.00
ABBVIE INC 144A 2.600% 11/21/2024 DD 11/21/19			885,000.000	893,549.20
ABBVIE INC 144A 2.950% 11/21/2026 DD 11/21/19			5,443,000.000	5,467,966.12
ABBVIE INC 144A VAR RT 11/21/2022 DD 11/21/19			3,600,000.000	3,367,911.60

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ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			400,000.000	400,514.98
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	2,898,933.10
ABRA AUTO BODY/CALIBER COLLISI 0.000% 02/05/2026 DD 01/16/20			1,112,534.380	990,155.60
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			700,000.000	667,189.60
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			77,000.000	72,564.03
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,220,500.05
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,468,370.15
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	263,025.01
ACCESS CIG 2/18 TL			1,406,234.600	1,137,292.23
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			789,420.227	743,145.67
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			965,911.078	875,802.69
ACCUVANT 1/17 COV-LITE TL			1,243,745.150	944,363.26
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	3,173,800.00
ACRISURE 1/20 TLB 0.000% 02/12/2027 DD 01/22/20			1,014,233.590	892,525.56
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	162,036.00
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			870,000.000	766,035.00
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			525,000.000	448,620.95
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			200,000.000	190,723.34
ADANI TRANSMISSION LTD 144A 4.250% 05/21/2036 DD 11/21/19			400,000.000	360,162.66
ADIANT 5/19 COV-LITE TLB			1,037,162.500	897,145.56
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			1,245,681.785	1,619,486.51
ADVANCED DISPOSAL 10/16 COV-LITE TLB			420,888.750	414,924.76
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	260,130.00
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	621,000.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,505,000.000	1,471,137.50
AERCAP IRELAND CAPITAL DAC / A 3.950% 02/01/2022 DD 05/23/16			1,415,000.000	1,281,515.22
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			150,000.000	128,965.30
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			735,000.000	793,800.00
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	423,000.00
AES CORP/THE 4.500% 03/15/2023 DD 03/15/18			1,375,000.000	1,347,500.00
AES CORP/THE 4.875% 05/15/2023 DD 04/30/13			40,000.000	38,499.60
AES CORP/THE 5.125% 09/01/2027 DD 08/28/17			872,000.000	874,162.56
AES CORP/THE 6.000% 05/15/2026 DD 05/25/16			463,000.000	456,055.00
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	225,412.46
AETNA INC 3.500% 11/15/2024 DD 11/10/14			1,310,000.000	1,327,730.38
AFLAC INC 3.600% 04/01/2030 DD 04/01/20			1,577,000.000	1,597,242.45
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	218,557.06
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			313,000.000	262,920.00
AGILENT TECHNOLOGIES INC 2.750% 09/15/2029 DD 09/16/19			935,000.000	904,396.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			286,000.000	285,476.39
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,115,000.000	2,150,317.94
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	199,740.40
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,231,000.000	1,172,267.29
AIR MEDICAL 2/18 COV-LITE TLB			1,429,604.030	1,318,809.71
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			2,817,000.000	2,693,938.14
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			294,000.000	287,032.89
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	510,829.53
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	282,931.32
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	729,330.00
AKER BP ASA 144A 3.750% 01/15/2030 DD 01/15/20			1,415,000.000	1,057,976.17
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			1,815,000.000	1,605,995.51
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			355,000.000	360,705.67
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	108,500.00
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			480,679.930	414,437.43
ALBEMARLE CORP 144A VAR RT 11/15/2022 DD 11/25/19			2,350,000.000	2,237,758.20
ALBERTSON'S 10/18 B7 COV-LITE TL			97,136.260	97,338.45
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			504,000.000	501,480.00
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			500,000.000	498,750.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			1,051,000.000	1,069,707.80
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			532,000.000	573,389.60
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			659,000.000	665,853.60
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			696,000.000	674,911.20
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	446,400.00
ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18			221,062.500	196,192.97
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	403,245.50
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	186,422.20
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,538.211	168,147.61
ALIMENTATION COUCHE-TARD 144A 3.800% 01/25/2050 DD 01/27/20			1,740,000.000	1,525,772.42
ALIXPARTNERS 4/17 COV-LITE TLB			1,734,772.670	1,652,370.97
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	532,650.52
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	453,131.77
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			1,480,000.000	1,515,289.26
ALLERGAN FUNDING SCS 3.850% 06/15/2024 DD 06/19/14			769,000.000	805,292.39
ALLIANCE DATA SYSTEMS COR 144A 4.750% 12/15/2024 DD 12/20/19			830,000.000	630,800.00
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			954,000.000	893,325.60
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	311,311.00
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19			2,329,000.000	2,328,563.78
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,859,000.000	1,866,103.06

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	617,707.78
ALLY AUTO RECEIVABLES TRU 5 A3 1.990% 03/15/2022 DD 11/22/17			1,055,800.083	1,048,841.94
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	1,797,300.00
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16			330,000.000	324,225.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			1,300,000.000	1,266,837.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			481,000.000	557,334.70
ALLY MASTER OWNER TRUST 3 A VAR RT 07/15/2022 DD 08/15/18			1,054,000.000	1,033,263.71
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20			400,000.000	354,000.00
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			4,975,000.000	4,820,277.50
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,242,000.000	1,310,310.00
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,010,000.000	888,476.80
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,458,000.000	1,365,125.40
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			6,480,000.000	6,432,372.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,678,000.000	1,749,315.00
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			667,104.450	579,753.79
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			510,000.000	560,987.71
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			5,481,145.100	5,211,637.20
AMBAC ASSURANCE CORP 144A 5.100% 06/07/2020 DD 06/07/10			624,148.632	861,325.12
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			1,178,000.000	1,145,204.13
AMEREN CORP 3.500% 01/15/2031 DD 04/03/20			1,009,000.000	1,006,608.67
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			930,565.619	923,586.38
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			1,562,000.000	1,093,400.00
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			1,470,000.000	1,179,675.00
AMERICAN AXLE 3/17 COV-LITE TLB			132,348.560	109,452.26
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,442,000.000	1,312,220.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,228,000.000	1,169,670.00
AMERICAN CREDIT ACCEP 2 A 144A 2.850% 07/12/2022 DD 05/30/19			819,717.500	813,216.98
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19			3,150,753.980	3,094,512.71
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20			955,000.000	890,497.43
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			2,035,000.000	2,068,121.60
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	819,524.89
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			805,000.000	834,855.47
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			890,000.000	889,624.95
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,454,649.23
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,699,481.60
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			2,104,000.000	2,461,680.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	160,300.15
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	440,941.28
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	634,596.09

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AMERICAN TOWER CORP 3.300% 02/15/2021 DD 01/12/16			225,000.000	224,957.37
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			1,310,000.000	1,316,701.41
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 02/28/2025 DD 02/11/20			1,016,757.490	904,914.17
AMERICREDIT AUTOMOBILE R 2 A2A 2.430% 09/19/2022 DD 06/12/19			1,379,025.420	1,374,249.72
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			517,737.770	519,441.18
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,032,000.000	973,777.86
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	527,284.68
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	474,374.02
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,485,369.45
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,325,848.23
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			2,361,606.000	2,301,463.68
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	827,652.97
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			502,374.210	427,018.08
AMR 10/16 (2023) TLB			1,716,545.480	1,386,110.48
AMR 11/17 TLB			175,452.210	137,729.99
AMR 6/17 TLB			1,828,513.490	1,481,095.92
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			840,000.000	834,849.12
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			600,400.310	611,794.59
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,459,407.82
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,412,033.14
ANCESTRY.COM 8/19 COV-LITE 0.000% 08/22/2026 DD 08/08/19			2,829,547.680	2,235,342.67
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			308,188.900	302,128.12
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			930,147.950	923,108.41
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,606,000.000	1,583,538.63
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			1,015,000.000	1,105,501.29
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			1,235,000.000	1,292,337.14
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			1,115,000.000	1,179,619.07
ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19			50,000.000	32,000.00
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19			400,000.000	256,000.00
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18			1,635,000.000	1,749,780.77
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	430,693.63
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	781,427.72
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,519,000.000	1,169,630.00
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19			2,064,739.000	2,076,633.34
API GROUP/J2 ACQUISITION 10/19 0.000% 10/01/2026 DD 09/04/19			643,387.500	546,609.15
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,324,403.59
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	873,315.94
APPLE INC 0.000% 11/15/2025			875,000.000	919,166.87
APPLE INC 0.875% 05/24/2025			424,000.000	469,563.47

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As Of Date : 3/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APPLE INC 3.850% 05/04/2043 DD 05/03/13			580,000.000	689,456.90
APPLIED SYSTEMS 9/17 COV-LITE TLB			272,101.520	249,878.99
APX GROUP INC 144A 8.500% 11/01/2024 DD 05/10/19			1,190,000.000	1,085,886.90
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	587,880.11
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,165,000.000	1,095,494.93
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			635,373.130	632,837.42
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	463,448.76
ARBOR REALTY COMMER FL1 A 144A VAR RT 05/15/2037 DD 06/05/19			1,256,000.000	1,122,025.37
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,504,215.927	1,155,419.95
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,077,000.000	743,130.00
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19			650,000.000	461,565.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14			915,000.000	915,000.00
ARD FINANCE SA 144A 6.500% 06/30/2027 DD 11/20/19			662,000.000	568,591.80
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			658,000.000	654,710.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	464,418.75
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19			2,722,000.000	2,790,050.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,737,852.40
ARDENT HEALTH 6/18 COV-LITE TL			584,768.450	513,619.67
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			397,078.460	393,382.85
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	650,000.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			914,000.000	912,625.34
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			587,165.717	524,045.40
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			1,507,460.360	1,478,770.38
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19			740,000.000	751,660.93
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			552,866.224	536,953.69
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			966,652.800	941,008.67
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			1,088,323.670	1,020,306.38
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	432,620.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	676,531.14
ASBURY AUTOMOTIVE GROUP I 144A 4.500% 03/01/2028 DD 02/19/20			14,000.000	11,900.00
ASBURY AUTOMOTIVE GROUP I 144A 4.750% 03/01/2030 DD 02/19/20			165,000.000	140,250.00
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	154,811.33
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			881,124.530	780,896.62
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	758,540.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			945,000.000	916,650.00
ASCENTIUM EQUIPMENT 1A A2 144A 2.840% 06/10/2022 DD 04/23/19			971,710.860	969,347.08
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			965,000.000	896,388.50
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	476,084.82
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	624,329.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	708,603.80
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	400,000.00
ASSUREDPARTNERS 2/20 COV-LITE 0.000% 02/12/2027 DD 02/04/20			1,255,781.970	1,089,390.86
ASTON MARTIN CAPITAL HOLD 144A 6.500% 04/15/2022 DD 04/18/17			510,000.000	355,353.72
ASTRAZENECA PLC VAR RT 06/10/2022 DD 06/12/17			6,684,000.000	6,350,436.25
ASTRAZENECA PLC VAR RT 08/17/2023 DD 08/17/18			1,675,000.000	1,488,717.99
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			875,370.280	831,601.77
ASURION 7/17 2ND LIEN TLB2			885,000.000	806,456.25
ASURION 7/17 TLB4			1,391,382.950	1,312,533.28
ASURION 7/18 B7 COV-LITE TLB			938,287.500	886,681.69
AT SECURITIES BV REGS VAR RT 12/31/2049			1,000,000.000	906,560.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,709,310.24
AT&T INC 2.450% 06/30/2020 DD 05/04/15			493,000.000	492,705.84
AT&T INC 3.200% 03/01/2022 DD 02/09/17			724,000.000	734,082.87
AT&T INC 3.400% 05/15/2025 DD 05/04/15			3,051,000.000	3,173,648.46
AT&T INC 3.600% 07/15/2025 DD 01/15/19			1,572,000.000	1,665,530.57
AT&T INC 3.875% 01/15/2026 DD 01/15/19			2,195,000.000	2,261,905.05
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	36,700.15
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	609,289.19
AT&T INC 5.450% 03/01/2047 DD 02/09/17			1,270,000.000	1,523,056.84
AT&T INC VAR RT 06/12/2024 DD 08/22/18			6,153,000.000	5,714,303.40
ATENTO LUXCO 1 SA 144A 6.125% 08/10/2022 DD 08/10/17			240,000.000	146,402.40
ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19			910,800.000	847,044.00
ATKORE 12/16 COVE-LITE TL			106,512.610	90,181.03
ATLANTIC DEV LLC			489,977.711	660,938.76
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	720,900.00
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,675,000.000	1,543,093.75
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,297,649.32
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,099,248.84
ATRIUM IX 9A AR 144A VAR RT 05/28/2030 DD 04/20/17			500,000.000	483,445.55
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	123,500.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	670,450.01
AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL			902,737.500	541,642.50
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,199,725.68
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	256,023.58
AUTHENTIC BRANDS 9/17 COV-LITE TL			3,122,676.850	2,463,011.36
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,132,000.000	1,185,996.40
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,786,431.90
AVAYA 6/18 COV-LITE TLB			1,146,529.050	971,683.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	820,368.82
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	242,268.09
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,487,000.000	1,389,568.02
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	238,705.63
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,329,959.40
AVOLON GLENCAR VI			4,838,867.215	1,498,111.89
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			904,000.000	780,765.53
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,178,000.000	1,003,193.53
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			885,000.000	849,600.00
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	182,600.00
BAHAMAS GOVERNMENT INTERN 144A 5.750% 01/16/2024 DD 01/16/14			1,550,000.000	1,435,703.00
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	589,078.25
BALL CORP 4.000% 11/15/2023 DD 05/16/13			3,725,000.000	3,752,937.50
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,773,200.00
BALL CORP 5.000% 03/15/2022 DD 03/09/12			295,000.000	297,950.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,750,553.00
BAMLL COMMERCIAL BPR DNM 144A VAR RT 11/05/2032 DD 12/01/19			870,000.000	757,818.63
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	683,822.63
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	884,193.65
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	513,162.50
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,253,452.50
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,214,834.43
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	1,497,810.22
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,824,982.50
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,209,350.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,395,687.51
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	432,878.82
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	393,526.20
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	273,828.65
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	312,934.66
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	970,097.40
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	483,634.65
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			352,696.871	217,494.05
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	389,170.40
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	670,609.68
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	460,245.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			2,316,000.000	2,298,630.00
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			1,034,000.000	923,889.34
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			793,950.080	796,604.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	975,750.00
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	641,250.00
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	611,250.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,123,590.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			30,520,124.080	946,123.85
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			237,000.000	208,560.00
BANK 2018-BNK13 BN13 A5 VAR RT 08/15/2061 DD 08/01/18			1,117,000.000	1,257,463.09
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	876,451.72
BANK 2020-BNK26 BN26 A4 2.403% 03/15/2063 DD 03/01/20			478,000.000	471,125.79
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	279,730.77
BANK OF AMERICA CORP VAR RT 01/23/2022 DD 01/23/18			975,000.000	977,758.83
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19			1,065,000.000	1,147,996.19
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			1,733,000.000	1,675,685.83
BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20			1,525,000.000	1,745,645.60
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,637,000.000	1,712,998.49
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			1,870,000.000	2,019,827.88
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			3,895,000.000	3,941,279.61
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,727,000.000	1,806,928.55
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			4,300,000.000	4,241,024.95
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	301,125.70
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	140,326.06
BANK OF MONTREAL 2.900% 03/26/2022 DD 03/26/19			1,090,000.000	1,103,965.45
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,060,133.42
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,630,000.000	1,741,337.44
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,743,359.13
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	437,145.00
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	646,442.50
BARINGS CLO LTD 2019 3A E 144A VAR RT 04/20/2031 DD 05/23/19			750,000.000	490,777.80
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			885,215.190	802,226.27
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,221,030.040	1,019,560.08
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,272,000.000	1,229,725.13
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19			3,254,000.000	3,094,172.08
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			4,948,000.000	4,761,432.24
BAT CAPITAL CORP 4.700% 04/02/2027 DD 04/02/20			1,465,000.000	1,488,684.12
BAT CAPITAL CORP 4.906% 04/02/2030 DD 04/02/20			100,000.000	102,439.20
BAT CAPITAL CORP VAR RT 08/14/2020 DD 11/14/18			1,450,000.000	1,426,209.72
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,160,000.000	1,212,200.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,416,000.000	1,496,428.80
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			2,668,000.000	2,525,795.60

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BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			3,122,000.000	2,952,038.32
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			2,351,000.000	2,375,215.30
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			371,000.000	369,145.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			2,707,000.000	2,666,395.00
BAUSCH HEALTH COS INC 144A 6.500% 03/15/2022 DD 03/21/17			1,526,000.000	1,541,260.00
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	252,494.40
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			111,000.000	113,080.14
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	899,232.60
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	135,298.75
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	523,457.92
BAYER US FINANCE II LLC 144A 3.375% 07/15/2024 DD 07/15/18			741,000.000	744,013.69
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			775,000.000	804,964.74
BAYER US FINANCE II LLC 144A VAR RT 06/25/2021 DD 06/25/18			2,825,000.000	2,803,733.26
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			2,680,000.000	2,480,950.64
BAYVIEW OPPORTUNIT RN2 A1 144A VAR RT 03/28/2034 DD 03/28/19			90,678.140	90,232.86
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,084,274.45
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	596,265.72
BBCMS 2017-DELCO MO DELCO A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	494,077.10
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	742,987.84
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	624,222.61
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			688,699.670	685,603.21
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			187,265.010	180,654.48
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	4,843,294.24
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			1,085,000.000	858,446.15
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	990,600.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	273,491.40
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			1,500,000.000	1,495,320.00
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			15,929,375.580	334,516.88
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,386,840.00
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			2,344,105.327	2,252,861.03
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	626,358.76
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			660,000.000	609,048.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			1,779,000.000	1,605,547.50
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	576,600.00
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,670,000.000	4,367,799.73
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			9,277,000.000	8,963,901.25
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	647,796.94
BELFOR 4/19 TLB			779,112.500	740,156.88
BELLRING BRANDS/POST HOLDINGS 0.000% 10/10/2024 DD 09/24/19			774,200.000	721,941.50

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

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BELRON 10/17 USD COV-LITE TLB			503,412.500	473,207.75
BELRON 10/19 (USD) TLB 0.000% 10/25/2026 DD 10/21/19			334,162.500	314,112.75
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,621,373.46
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,658,477.04
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	168,048.79
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17			2,283,023.000	2,089,327.90
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	698,057.10
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	580,539.31
BERKSHIRE HATHAWAY ENERGY 144A 4.050% 04/15/2025 DD 03/24/20			565,000.000	611,923.18
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,029,067.42
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			564,000.000	662,250.76
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			555,000.000	682,505.02
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,487,240.63
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			1,390,000.000	1,379,575.00
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			1,262,000.000	1,277,775.00
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			266,000.000	256,690.00
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			505,000.000	521,725.60
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,007,406.60
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	176,322.52
BERRY PLASTICS 12/19 (USD) TLY 0.000% 07/01/2026 DD 12/05/19			1,186,037.500	1,120,805.44
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			4,304,000.000	3,571,751.44
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			1,239,000.000	1,023,222.08
BIG RIVER STEEL 8/17 TL 0.000% 08/15/2023 DD 07/31/17			826,922.160	785,576.06
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,443,000.000	1,313,130.00
BISON MIDSTREAM 5/18 TLB			638,625.000	322,505.63
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			1,841,858.340	1,758,974.71
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			680,000.000	580,024.79
BLACKSTONE MORTGAGE 11/19 TLB 0.000% 04/23/2026 DD 11/07/19			773,387.670	665,113.40
BLOCK COMMUNICATIONS 2/20 TL 0.000% 02/11/2027 DD 02/03/20			743,000.000	728,140.00
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			680,000.000	632,400.00
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			614,101.550	511,749.25
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			499,000.000	518,336.25
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,138,979.18
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	551,496.98
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,129,715.39
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			750,000.000	727,003.81
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	873,517.17
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	871,830.39
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19			2,570,000.000	2,538,562.83

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BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19			1,902,000.000	1,840,363.14
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			270,000.000	255,533.05
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			3,778,000.000	3,539,154.08
BOEING CO/THE 3.100% 05/01/2026 DD 05/02/19			1,070,000.000	984,338.41
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			1,190,000.000	1,029,116.97
BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19			1,000,000.000	914,972.25
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			706,000.000	529,500.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			672,000.000	480,144.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			897,000.000	605,475.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			300,000.000	200,205.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			485,000.000	403,156.25
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			311,000.000	313,899.00
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	874,580.12
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,397,131.76
BOYD 8/18 COV-LITE TLB			755,166.650	553,159.57
BOYD GAMING CORP 144A 4.750% 12/01/2027 DD 12/03/19			1,812,000.000	1,494,900.00
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	240,800.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			246,000.000	212,790.00
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20			675,000.000	627,018.44
BRAND ENERGY 6/17 COV-LITE TL			1,728,759.620	1,374,087.30
BRANDYWINE OPERATING PARTNERSH 4.100% 10/01/2024 DD 09/16/14			58,000.000	57,702.78
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			550,000.000	439,593.00
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,773,412.500	1,662,574.22
BRISTOL-MYERS SQUIBB CO 144A 3.450% 11/15/2027 DD 11/15/19			1,165,000.000	1,239,661.70
BROADCOM INC 144A 3.125% 04/15/2021 DD 04/05/19			2,435,000.000	2,408,484.05
BROADCOM INC 144A 4.750% 04/15/2029 DD 04/05/19			598,000.000	606,582.84
BROADCOM/AVAGO 11/19 A5 TL 0.000% 11/04/2024 DD 11/04/19			1,577,486.850	1,467,062.77
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19			1,310,000.000	1,062,907.80
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			785,000.000	740,146.90
BUCKEYE PARTNERS 10/19 COV-LIT 0.000% 11/15/2026 DD 06/10/19			1,070,000.000	975,840.00
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			250,000.000	210,750.00
BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20			225,000.000	184,500.00
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			880,000.000	396,000.00
BURGER KING/RESTAURANT BRANDS 0.000% 11/14/2026 DD 11/07/19			1,061,799.590	976,855.62
BWAY 3/17 TLB			1,221,524.870	990,204.70
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	212,160.00
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	331,727.47
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20			990,000.000	918,131.14
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,471,316.838	1,399,493.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			720,800.000	565,367.63
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,375,000.000	1,466,008.36
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			131,020.090	124,687.89
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	459,166.20
CAESARS RESORT 12/17 COV-LITE TL			630,487.500	506,911.95
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			879,000.000	634,813.80
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	61,462.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	425,064.75
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	486,810.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	233,928.50
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			1,588,000.000	281,870.00
CALLON PETROLEUM CO 6.250% 04/15/2023 DD 04/28/15			2,435,000.000	578,312.50
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			3,133,000.000	524,777.50
CALPINE 3/19 B-9 COV-LITE TLB 0.000% 03/20/2026 DD 03/18/19			387,075.000	366,753.56
CALPINE 5/15 B5 COV-LITE TL			889,561.420	852,199.84
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			963,000.000	933,387.75
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			1,198,000.000	1,102,160.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			897,000.000	852,150.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	681,150.00
CALUMET SPECIALTY PRODUCT 144A 11.000% 04/15/2025 DD 10/11/19			350,000.000	252,122.50
CAMBREX 12/19 COV-LITE TL 0.000% 12/04/2026 DD 11/04/19			647,377.500	540,560.22
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			647,000.000	627,590.00
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19			1,245,000.000	1,091,074.10
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19			685,000.000	606,977.27
CAMPING WORLD 11/16 COV-LITE TLB			1,517,357.170	989,316.87
CANADA HOUSING TRUST NO 1 2.350% 15-JUN-2023			2,250,000.000	1,655,580.14
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			1,595,000.000	1,261,328.52
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	400,866.14
CANADIAN PACIFIC RR CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	814,541.19
CANTOR COMMERCIAL CF1 65B 144A VAR RT 05/15/2052 DD 04/01/19			972,000.000	810,512.70
CANTOR COMMERCIAL CF1 65C 144A VAR RT 05/15/2052 DD 04/01/19			1,692,000.000	1,364,244.88
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	640,503.90
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			125,782.340	125,699.21
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	837,022.39
CAPITAL ONE BANK USA NA VAR RT 01/27/2023 DD 01/28/20			1,125,000.000	1,099,473.75
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			934,000.000	943,000.77
CAPITAL ONE MULTI-ASSET A3 A3 2.060% 08/15/2028 DD 09/05/19			740,000.000	739,725.75
CAPITAL ONE PRIME AUTO RE 2 A2 2.060% 09/15/2022 DD 09/18/19			769,210.410	765,991.73
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,086,939.85

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As Of Date : 3/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			241,000.000	216,900.00
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14			1,268,000.000	1,292,784.38
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			1,632,000.000	1,507,852.39
CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20			825,000.000	765,187.50
CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20			1,102,000.000	1,105,393.83
CARMAX AUTO OWNER TRUST 2 1 A4 2.030% 06/16/2025 DD 01/22/20			739,000.000	739,217.79
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	545,083.81
CARNIVAL CORP 3.950% 10/15/2020 DD 10/15/13			1,671,000.000	1,599,961.16
CARRIER GLOBAL CORP 144A 2.242% 02/15/2025 DD 02/27/20			1,440,000.000	1,398,868.75
CARRIER GLOBAL CORP 144A 2.722% 02/15/2030 DD 02/27/20			2,795,000.000	2,575,405.57
CARS-DB4 LP 1A B3 144A 4.950% 02/15/2050 DD 01/23/20			685,000.000	578,294.26
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	356,965.15
CASCADE FUND S 4 LLC			3,427,389.586	2,528,796.10
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	462,690.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	276,450.00
CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19			136,378.070	50,459.88
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			2,194.000	65.82
CATERPILLAR FINANCIAL SERVICES 2.950% 02/26/2022 DD 02/26/19			3,560,000.000	3,624,793.93
CATERPILLAR FINANCIAL SERVICES VAR RT 05/15/2023 DD 05/16/18			2,450,000.000	2,300,305.00
CBS RADIO/ENTERCOM MEDIA 12/19			320,651.720	288,586.55
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			6,449,000.000	6,320,020.00
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			3,658,000.000	3,639,710.00
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	310,775.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15			2,901,000.000	2,930,010.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,644,000.000	3,653,474.40
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			261,000.000	268,203.60
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	138,040.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,971,000.000	3,008,583.15
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	917,375.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	577,830.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			550,000.000	540,375.00
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	432,550.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	522,000.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	179,148.65
CELESTICA 6/18 COV-LITE TLB			230,887.500	184,710.00
CENTENE CORP 144A 3.375% 02/15/2030 DD 02/13/20			3,500,000.000	3,255,000.00
CENTENE CORP 144A 4.250% 12/15/2027 DD 12/06/19			1,712,000.000	1,677,760.00
CENTENE CORP 144A 4.625% 12/15/2029 DD 12/06/19			2,228,000.000	2,239,140.00
CENTENE CORP 144A 4.750% 01/15/2025 DD 07/15/19			230,000.000	230,572.70

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CENTENE CORP 144A 5.250% 04/01/2025 DD 10/01/19			774,000.000	777,870.00
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,418,000.000	2,490,805.98
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19			464,000.000	473,280.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			109,000.000	109,271.41
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	319,920.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	193,795.00
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			1,655,000.000	1,609,082.72
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,751,387.32
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,295,000.000	1,036,000.00
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,313,099.63
CENTURYLINK 1/20 COV-LITE TLB 0.000% 03/15/2027 DD 01/17/20			2,686,726.070	2,493,631.07
CENTURYLINK 1/20 TLA 0.000% 01/31/2025 DD 01/17/20			5,677,984.240	5,327,851.34
CENTURYLINK INC 144A 4.000% 02/15/2027 DD 01/24/20			492,000.000	477,240.00
CENTURYLINK INC 144A 5.125% 12/15/2026 DD 12/16/19			1,832,000.000	1,832,000.00
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	485,410.17
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,327,400.61
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	1,974,285.00
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			330,000.000	335,032.50
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	157,167.45
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,417,844.10
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	6,917,600.20
CF TRUST 2019-MF1 MF1 D 144A VAR RT 08/21/2032 DD 08/21/19			5,714,000.000	5,616,123.18
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	203,200.00
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	655,900.00
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	1,980,229.20
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,757,000.000	1,616,440.00
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			321,000.000	309,411.90
CHARTER COMM OPERATING 10/19 T 0.000% 02/01/2027 DD 10/18/19			139,735.470	133,563.35
CHARTER COMM OPERATING 12/17 TLA2			1,413,950.040	1,300,834.04
CHARTER COMMUNICATIONS OPERATI 3.579% 07/23/2020 DD 07/23/16			1,022,000.000	1,018,820.28
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,425,000.000	1,512,770.65
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			2,325,000.000	2,435,644.24
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			2,680,000.000	3,038,806.17
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			910,000.000	1,097,751.34
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			225,000.000	172,091.25
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			94,000.000	79,900.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			588,000.000	489,510.00
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			2,587,000.000	2,166,939.24
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			4,946,000.000	4,340,440.35

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CHENIERE ENERGY PARTNERS 144A 4.500% 10/01/2029 DD 09/12/19			2,017,000.000	1,754,790.00
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,268,000.000	1,166,560.00
CHG HEALTHCARE 12/17 COV-LITE TLB			618,442.680	546,288.97
CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20			250,000.000	249,375.00
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19			190,000.000	196,175.00
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			1,023,000.000	946,275.00
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			575,000.000	546,250.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,296,000.000	1,230,390.01
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	6,439,480.25
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	342,948.52
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,431,031.20
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	675,720.80
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	308,044.67
CIBANCO SA IBM / PLA ADMI 144A 4.962% 07/18/2029 DD 07/18/19			400,000.000	352,004.00
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	749,827.30
CIGNA CORP 144A 3.875% 10/15/2047 DD 04/15/19			565,000.000	564,626.30
CIGNA CORP 144A 4.500% 02/25/2026 DD 08/25/19			780,000.000	840,933.35
CIGNA CORP 2.400% 03/15/2030 DD 03/16/20			2,402,000.000	2,275,017.21
CIGNA CORP 3.200% 09/17/2020 DD 03/17/19			1,275,000.000	1,276,869.48
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			1,530,000.000	1,558,721.85
CIGNA CORP 4.375% 10/15/2028 DD 04/15/19			2,900,000.000	3,112,264.55
CIGNA CORP VAR RT 07/15/2023 DD 07/15/19			1,500,000.000	1,394,693.58
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			2,960,000.000	2,841,600.03
CIMAREX ENERGY CO 4.375% 03/15/2029 DD 03/08/19			1,070,000.000	716,442.01
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			1,316,000.000	1,037,074.65
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,212,650.00
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			993,795.490	670,811.95
CIRQUE DU SOLEIL 6/17 TL			1,063,685.730	537,990.97
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	335,885.00
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	468,222.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	55,290.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIBANK NA VAR RT 02/19/2022 DD 02/19/19			2,895,000.000	2,910,024.91
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,355,236.39
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	454,060.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	308,201.48
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,452,330.50
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,565,472.94
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	264,825.00

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CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	3,409,991.00
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,281,960.00
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	240,682.14
CITIGROUP COMMERCIAL MOR B2 A4 4.009% 03/10/2051 DD 03/01/18			419,000.000	463,923.67
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	874,193.96
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,658,734.84
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,058,810.40
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	746,439.14
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	167,200.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	360,500.00
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	890,185.06
CITIGROUP INC 4.125% 07/25/2028 DD 07/25/16			705,000.000	721,392.31
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			916,000.000	958,251.55
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			1,528,000.000	1,595,269.62
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			569,000.000	623,076.83
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			1,540,000.000	1,558,142.74
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20			1,633,000.000	1,794,140.94
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			694,000.000	711,140.73
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			3,670,000.000	3,698,217.63
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,235,949.07
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	259,010.28
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19			1,740,000.000	1,699,291.13
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	789,780.26
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,105,760.228	1,911,011.67
CLARIVATE ANALYTICS 10/19 COV- 0.000% 10/30/2026 DD 10/21/19			1,347,000.000	1,266,180.00
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			338,000.000	330,868.20
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19			561,000.000	521,730.00
CLEAR CHANNEL 2/20 COV-LITE TL 0.000% 05/01/2026 DD 01/22/20			400,000.000	335,000.00
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,337,000.000	1,265,136.25
CLEAR CHANNEL WORLDWIDE H 144A 9.250% 02/15/2024 DD 02/12/19			2,385,000.000	2,045,137.50
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			678,000.000	628,845.00
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			430,000.000	416,025.00
CLEARWAY ENERGY OPERATING LLC 5.750% 10/15/2025 DD 04/15/19			1,421,000.000	1,406,790.00
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			1,185,000.000	1,207,545.54
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	765,015.16
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			2,763,000.000	2,777,947.83
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19			483,000.000	391,230.00
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			2,068,000.000	2,020,139.66
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	909,841.23

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	666,565.43
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			3,450,000.000	3,609,122.21
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			2,020,000.000	2,102,061.71
COINMACH 6/17 COV-LITE TLB1			1,278,837.520	1,134,968.30
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			642,000.000	619,530.00
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	320,125.00
COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20			1,710,000.000	1,560,375.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,888,000.000	1,911,618.88
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			336,932.150	333,738.31
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	470,224.20
COLUMBUS MCKINNON 2/18 TLB			714,924.250	629,133.34
COMCAST CORP 3.100% 04/01/2025 DD 03/27/20			618,000.000	656,455.58
COMCAST CORP 3.300% 04/01/2027 DD 03/27/20			420,000.000	450,910.56
COMCAST CORP 3.400% 04/01/2030 DD 03/27/20			1,363,000.000	1,477,355.01
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			1,640,000.000	2,390,335.34
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			421,515.000	381,471.08
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,252,000.000	2,139,400.00
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			1,311,000.000	1,265,115.00
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			774,000.000	637,715.55
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,006,367.74
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,203,200.00
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,149,300.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	118,387.38
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	209,737.50
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	433,424.19
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			271,814.320	278,465.78
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	853,930.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,386.279	858,115.89
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	228,480.00
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,725.928	394,341.63
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	372,960.00
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	646,513.11
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	4,258,317.85
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,763,000.000	6,168,957.22
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,125,660.85
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			1,212,000.000	1,255,218.71
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	778,965.49
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	360,265.56
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,362,441.61

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COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	400,230.80
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,636,658.810	2,739,173.16
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,272,000.000	3,433,988.87
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,605,645.00
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	655,435.00
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			401,758.130	401,392.69
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,608,092.61
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,716,599.72
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	754,220.93
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2035 DD 04/01/20			2,910,000.000	3,017,931.43
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2050 DD 04/01/20			9,665,000.000	10,012,335.94
COMMIT TO PUR FNMA SF MTG 3.000% 04/01/2035 DD 04/01/20			1,850,000.000	1,935,488.59
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2050 DD 04/01/20			1,625,000.000	1,717,334.99
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2050 DD 04/01/20			9,915,000.000	10,573,524.06
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2050 DD 04/01/20			3,780,000.000	4,067,486.73
COMMIT TO PUR FNMA SF MTG 5.000% 04/01/2050 DD 04/01/20			1,475,000.000	1,591,098.64
COMMIT TO PUR GNMA II JUMBOS 2.500% 04/20/2050 DD 04/01/20			1,220,000.000	1,274,995.32
COMMIT TO PUR GNMA II JUMBOS 3.000% 04/20/2050 DD 04/01/20			3,000,000.000	3,171,210.93
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2050 DD 04/01/20			2,315,000.000	2,439,990.09
COMMONWEALTH BANK OF AUST 144A 4.500% 12/09/2025 DD 12/09/15			400,000.000	408,205.52
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20			385,000.000	355,309.02
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,149,853.63
COMMSCOPE 1/19 TLB 0.000% 02/06/2026 DD 01/28/19			890,525.000	837,093.50
COMMSCOPE INC 144A 5.500% 03/01/2024 DD 02/19/19			646,000.000	653,752.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			122,000.000	117,595.80
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,105,000.000	1,011,296.00
COMPASS POWER 8/18 TLB			606,704.820	541,484.05
COMPUWARE 8/18 COV-LITE TLB 0.000% 08/25/2025 DD 07/30/18			666,496.310	628,725.96
CONAGRA BRANDS INC 4.300% 05/01/2024 DD 10/22/18			1,937,000.000	2,004,846.30
CONAGRA BRANDS INC VAR RT 10/09/2020 DD 10/12/17			1,606,000.000	1,583,638.06
CONAGRA BRANDS INC VAR RT 10/22/2020 DD 10/22/18			2,358,000.000	2,333,045.28
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			1,460,000.000	1,238,225.91
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			727,000.000	608,295.95
CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19			1,431,567.830	1,356,590.46
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19			615,000.000	508,143.75
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,025,038.490	894,346.08
CONSOLIDATED ENERGY 5/18 TLB			232,401.900	162,681.33
CONSORCIO TRANSMANTARO SA 144A 4.700% 04/16/2034 DD 04/16/19			400,000.000	374,504.00
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,452,000.000	1,263,240.00

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CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,501,200.00
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			1,196,232.290	1,117,644.37
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			722,251.400	697,629.78
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			32,414.680	32,393.63
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,835,000.000	1,458,319.15
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			810,000.000	374,412.50
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,813,000.000	1,562,237.83
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			5,730,000.000	3,655,397.17
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			855,000.000	863,043.20
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			496,000.000	512,775.87
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,579,000.000	1,468,470.00
CORNING INC 5.450% 11/15/2079 DD 11/19/19			375,000.000	384,887.28
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 3.150% 01/14/2030 DD 01/14/20			1,425,000.000	1,317,412.50
CORP NACIONAL DEL COBRE D 144A 4.500% 09/16/2025 DD 09/16/15			630,000.000	650,190.95
COSTA RICA GOVERNMENT INT 144A 4.250% 01/26/2023 DD 11/21/12			400,000.000	357,000.00
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022			640,000.000	641,649.77
COVIA/UNIMIN 4/18 TL			889,162.500	397,571.23
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			873,829.360	749,308.68
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,107,003.860	918,126.86
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			963,000.000	934,495.20
CPI INTERNATIONAL 7/17 TL			1,028,625.000	840,047.18
CPM HOLDINGS 10/18 2ND LIEN 0.000% 10/24/2026 DD 10/10/18			545,000.000	446,900.00
CPM HOLDINGS 10/18 COV-LITE TL 0.000% 10/24/2025 DD 10/10/18			824,562.500	667,895.63
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			2,764,591.100	2,747,392.30
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			626,329.780	627,876.00
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	192,296.38
CPS AUTO RECEIVABLES A D 144A 2.900% 12/15/2025 DD 01/15/20			200,000.000	197,594.70
CPS AUTO RECEIVABLES A D 144A 4.350% 12/16/2024 DD 01/23/19			587,000.000	546,444.17
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			511,655.350	509,418.95
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			1,000,000.000	964,436.50
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			1,269,744.080	1,260,323.21
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	195,600.00
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	387,143.72
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	888,111.09
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19			1,484,191.620	1,468,795.06
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			754,000.000	734,698.28
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	886,804.76
CREATIVE ARTISTS 11/19 COV-LIT 0.000% 11/27/2026 DD 11/13/19			1,274,805.000	1,102,706.32

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CREDIT ACCEPTANCE AU 1A A 144A 3.010% 02/16/2027 DD 02/22/18			1,285,847.110	1,286,019.80
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,918,536.72
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	855,987.57
CREDIT SUISSE AG/NEW YORK NY 2.100% 11/12/2021 DD 11/12/19			1,305,000.000	1,301,241.60
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	8,682,160.13
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,196.35
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	492,907.38
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,665,000.000	3,667,187.31
CREDIT SUISSE MORT ICE4 D 144A VAR RT 05/15/2036 DD 06/05/19			1,150,000.000	1,023,311.40
CRESTWOOD MIDSTREAM PARTN 144A 5.625% 05/01/2027 DD 04/15/19			450,000.000	247,369.50
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			3,325,000.000	3,358,250.00
CROWN CASTLE 1/16 TLA 0.000% 01/21/2021 DD 01/21/16			2,992,812.500	2,843,171.88
CROWN CASTLE INTERNATIONAL COR 3.100% 11/15/2029 DD 08/15/19			125,000.000	119,742.84
CROWN CASTLE INTERNATIONAL COR 3.300% 07/01/2030 DD 04/03/20			375,000.000	371,921.25
CROWN CASTLE INTERNATIONAL COR 3.800% 02/15/2028 DD 01/16/18			735,000.000	751,362.09
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			578,000.000	592,450.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,100,000.000	1,612,000.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	513,424.15
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	411,249.88
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			4,903,000.000	5,301,368.75
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			1,600,000.000	1,632,000.00
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	708,992.91
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,528,000.000	1,581,327.20
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,943,000.000	2,009,742.05
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			2,675,000.000	2,697,630.50
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			6,309,000.000	6,804,193.41
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	1,990,129.83
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			1,905,000.000	2,029,625.10
CSC HOLDINGS LLC 144A 7.750% 07/15/2025 DD 07/15/18			3,000,000.000	3,120,000.00
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12			490,000.000	494,900.00
CSMC 2017-HD TRUST HD A 144A VAR RT 002/15/2031 DD 03/29/17			209,000.000	201,063.40
CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			2,150,115.730	1,898,493.70
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			909,013.990	875,093.50
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	2,973,673.09
CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19			705,000.000	630,975.00
CVS HEALTH CORP 3.700% 03/09/2023 DD 03/09/18			792,000.000	822,625.04
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20			585,000.000	602,348.27
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	324,160.73
CYRUSONE LP / CYRUSONE FINANCE 3.450% 11/15/2029 DD 12/05/19			1,452,000.000	1,281,694.92

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CYXTERA 3/17 COV-LITE TLB			636,543.920	408,024.66
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	255,780.00
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20			2,258,000.000	2,126,250.69
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	608,914.50
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			3,300,000.000	3,402,469.98
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			965,000.000	960,662.54
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			490,000.000	381,215.20
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			5,204,000.000	5,046,318.80
DAVITA 1/20 TLB 0.000% 08/12/2026 DD 01/17/20			855,705.370	810,250.30
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			55,000.000	54,927.95
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			387,000.000	385,839.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			755,959.880	564,513.05
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,191,000.000	1,151,089.59
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			640,162.500	613,128.44
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			904,187.496	848,661.34
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,943,342.049	2,656,399.46
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,059,826.850	1,317,637.79
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	1,064,992.36
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			1,336,000.000	1,125,969.05
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	295,089.30
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,670,000.000	1,681,966.50
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			1,519,000.000	1,037,173.20
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	275,789.64
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			1,362,098.290	1,315,413.19
DEERE & CO 2.750% 04/15/2025 DD 03/30/20			2,929,000.000	3,024,400.19
DEERE & CO 3.100% 04/15/2030 DD 03/30/20			219,000.000	231,801.83
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			1,260,000.000	1,225,362.60
DELL 9/19 COV-LITE TLB			1,064,739.800	1,012,173.60
DELL INTERNATIONAL LLC / 144A 4.000% 07/15/2024 DD 03/20/19			1,226,000.000	1,236,702.59
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,275,000.000	1,300,654.15
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			263,000.000	263,328.75
DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16			2,088,000.000	2,478,987.36
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			518,000.000	413,105.00
DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20			805,000.000	732,202.89
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			785,000.000	710,720.15
DELTA AIR LINES INC 2.600% 12/04/2020 DD 12/05/17			2,209,000.000	2,109,655.37
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,060,000.000	848,274.34
DENTALCORP 5/18 COV-LITE TL			649,208.140	501,513.28
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			2,400,000.000	1,606,800.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			446,000.000	131,570.00
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			3,039,000.000	2,469,248.28
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			2,472,000.000	1,653,150.00
DIAMOND SPORTS/SINCLAIR/REGION 0.000% 08/24/2026 DD 07/02/19			1,218,875.000	938,533.75
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			590,000.000	412,112.31
DIAMONDBACK ENERGY INC 3.250% 12/01/2026 DD 12/05/19			1,600,000.000	1,128,899.23
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			3,642,000.000	2,685,241.79
DIEBOLD 5/17(USD) TLB			88,054.060	75,286.22
DIEBOLD 8/18 TLA1			314,591.970	278,020.66
DIEBOLD 8/19 TLA 0.000% 04/22/2022 DD 07/25/19			765,306.410	672,191.58
DIGICERT 8/19 COV-LITE TLB 0.000% 08/07/2026 DD 07/22/19			1,290,000.000	1,143,804.30
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	996,411.60
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,339,868.19
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			1,935,000.000	1,896,198.51
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	503,276.80
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,055,000.000	1,046,807.93
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			1,890,000.000	1,840,519.80
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	301,475.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,187,000.000	3,274,642.50
DIVVYPAY INC SERIES C			4,426.000	91,529.68
DIVVYPAY INC WARRANTS			24,542.000	456,235.78
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	418,000.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	606,338.90
DOLE FOOD 4/17 TLB			97,781.250	87,636.45
DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			721,000.000	720,846.47
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	825,969.56
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			590,000.000	564,650.83
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			530,000.000	463,791.75
DOMINION ENERGY INC VAR RT 12/31/2049 DD 12/13/19			655,000.000	586,225.00
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			380,000.000	438,516.23
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	282,366.06
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			904,187.500	872,839.32
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			925,435.003	898,143.92
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			636,041.690	97,524.27
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			869,000.000	751,685.01
DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18			200,000.000	167,014.40
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,010,176.81
DRIVE AUTO RECEIVABL CA D 144A 4.180% 03/15/2024 DD 11/22/16			3,154,061.440	3,119,603.00
DRIVE AUTO RECEIVABLES T 3 A2A 2.630% 09/15/2022 DD 06/19/19			578,293.290	575,616.19

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20			1,429,000.000	1,432,808.86
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			2,251,000.000	2,235,011.82
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,723,635.98
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	733,214.76
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	414,520.85
DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			5,708,000.000	5,665,082.69
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,842,844.50
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			309,506.840	309,547.51
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,673,437.09
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,235,759.89
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,455,000.000	1,351,357.73
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	349,593.99
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,677,862.08
DRIVETIME AUTOMOTIVE GROU 144A 8.000% 06/01/2021 DD 06/03/14			529,000.000	468,165.00
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			1,821,096.780	1,799,481.82
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			744,237.490	743,092.03
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			778,026.500	775,597.73
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			597,201.930	594,387.67
DT AUTO OWNER TRUST 4A A 144A 2.170% 05/15/2023 DD 10/30/19			2,027,149.290	2,008,516.14
DTE ENERGY CO 2.250% 11/01/2022 DD 11/05/19			765,000.000	755,973.20
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			570,000.000	570,060.70
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	524,436.74
DTE ENERGY CO 3.800% 03/15/2027 DD 03/15/17			340,000.000	347,231.52
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			5,332,000.000	5,178,853.71
DUFF & PHELPS 10/17 COV-LITE TLB			648,091.150	583,282.03
DUFF & PHELPS 12/17 COV-LITE 0.000% 02/13/2025 DD 11/29/17			901,600.000	883,568.00
DUFF & PHELPS 2/20 COV-LITE TL 0.000% 12/31/2023 DD 02/25/20			964,000.000	809,760.00
DUKE ENERGY CORP VAR RT 12/31/2049 DD 09/12/19			1,300,000.000	1,092,000.00
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,421,910.160	1,438,722.06
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	332,269.63
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			4,315,000.000	4,543,524.00
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			655,000.000	735,705.58
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	764,726.11
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			504,000.000	514,800.07
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			606,150.650	566,750.86
EAB/ADVISORY BOARD 9/17 COV-LITE TL			932,031.590	757,275.67
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,091,187.500	916,597.50
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,232,032.86
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,303,000.000	1,198,538.95

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ECOLAB INC 1.000% 01/15/2024			325,000.000	355,948.67
ECOLAB INC 4.800% 03/24/2030 DD 03/24/20			840,000.000	943,560.40
EDISON INTERNATIONAL 4.950% 04/15/2025 DD 04/03/20			993,000.000	990,706.17
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			2,123,000.000	2,205,026.33
ELANCO ANIMAL HEALTH 2/20 TLB 0.000% 02/04/2027 DD 01/24/20			602,000.000	568,890.00
ELDORADO RESORTS 4/17 COV-LITE TLB			1,296,286.050	1,134,250.29
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	954,000.00
ELDORADO RESORTS INC 6.000% 09/15/2026 DD 03/15/19			735,000.000	663,337.50
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			405,000.000	363,491.55
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			400,000.000	487,920.32
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,689,000.000	2,635,220.00
ELIX AVIATION 2/17 SERIES B TL			835,116.906	396,680.53
ELIX AVIATION 2/17 SERIES C TL			684,534.164	171,133.54
ELLIE MAE 3/19 TL 0.000% 04/03/2026 DD 03/19/19			1,229,820.000	1,071,480.68
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,500,460.34
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			1,140,000.000	974,700.00
EMDEON 3/17 COV-LITE TLB			777,941.060	731,264.60
EMERA INC VAR RT 06/15/2076 DD 06/16/16			2,227,000.000	2,018,797.77
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			370,000.000	374,277.91
EMPRESA DE TRANSMISION EL 144A 5.125% 05/02/2049 DD 05/02/19			400,000.000	400,004.00
EMPRESAS PUBLICAS DE MEDE 144A 8.375% 11/08/2027 DD 11/08/17			1,200,000,000.000	268,964.42
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			3,115,000.000	3,083,779.07
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,187,000.000	1,618,380.00
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			892,000.000	669,000.00
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			2,535,000.000	1,825,200.00
ENBRIDGE/GRIZZLY ACQUISITIONS 0.000% 10/01/2025 DD 09/07/18			881,575.040	672,386.10
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			394,000.000	386,120.00
ENCOMPASS HEALTH CORP 5.750% 09/15/2025 DD 09/16/15			425,000.000	412,250.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	166,340.61
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			806,000.000	548,080.00
ENDEMOL 8/14 (USD) COV-LITE TL			363,757.610	350,345.86
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			1,045,000.000	756,977.10
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			807,000.000	548,760.00
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,533,000.000	1,463,109.81
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	657,493.59
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,445,350.00
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			1,724,000.000	1,664,532.85
ENERGIZER 12/18 TLB 0.000% 06/20/2025 DD 05/18/18			369,930.000	344,034.90
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	458,540.00

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ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			885,000.000	914,824.50
ENERGY TRANSFER OPERATING LP 2.900% 05/15/2025 DD 01/22/20			404,000.000	337,817.00
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	958,924.73
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18			590,000.000	513,524.37
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	162,960.57
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			6,969,000.000	6,580,980.37
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	352,643.05
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	45,526.58
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			1,543,000.000	690,492.50
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			236,000.000	212,191.94
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			2,010,000.000	1,830,369.54
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	695,835.31
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			300,000.000	147,510.00
ENNIS-FLINT 5/16 TLB			668,048.890	480,995.20
ENTEGRIS 10/18 TLB 0.000% 10/31/2025 DD 10/25/18			777,531.570	707,553.73
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	390,712.80
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			796,000.000	692,520.00
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			2,085,000.000	1,917,832.29
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20			335,000.000	295,425.67
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20			370,000.000	310,916.26
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			330,000.000	314,840.39
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	229,754.13
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	386,313.54
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			610,000.000	427,000.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,161,000.000	1,481,645.80
ENVA 2019-A LLC A A 144A 3.960% 06/22/2026 DD 10/17/19			240,071.060	231,463.55
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			845,696.050	427,076.50
ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19			755,000.000	736,125.00
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16			595,000.000	609,006.84
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	527,249.96
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	195,175.07
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,299,000.000	3,262,381.10
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			2,877,000.000	2,935,604.49
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	429,947.88
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19			1,170,000.000	1,150,376.15
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,442.50
EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	252,720.44
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19			1,265,000.000	1,237,769.43
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			740,000.000	823,275.67

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EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	763,905.80
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			410,000.000	481,415.76
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	877,616.45
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	967,110.71
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,100,000.000	1,226,424.19
EVERGY INC 2.450% 09/15/2024 DD 09/09/19			497,000.000	487,554.59
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			1,386,000.000	1,405,955.15
EVERSOURCE ENERGY 3.300% 01/15/2028 DD 01/08/18			280,000.000	282,797.27
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20			870,000.000	782,550.45
EVO PAYMENTS 6/18 COV-LITE TL			1,572,067.000	1,311,701.27
EVOQUA WATER 2/20 COV-LITE TL 0.000% 12/20/2024 DD 02/05/20			1,476,689.990	1,331,487.07
EW SCRIPPS 12/19 COV-LITE TLB2 0.000% 05/01/2026 DD 12/06/19			1,356,334.250	1,281,735.86
EXAMWORKS 1/17 TLB			1,278,697.070	1,144,433.88
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			1,115,000.000	1,119,899.67
EXELON CORP 4.050% 04/15/2030 DD 04/01/20			105,000.000	106,050.02
EXELON CORP 5.100% 06/15/2045 DD 12/15/15			345,000.000	371,824.68
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20			3,150,323.490	3,115,523.44
EXETER AUTOMOBILE RE 2A A 144A 2.930% 07/15/2022 DD 04/24/19			632,017.260	627,488.60
EXETER AUTOMOBILE RE 4A A 144A 2.180% 01/17/2023 DD 10/16/19			1,273,687.770	1,263,058.72
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			1,215,000.000	1,186,750.52
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			813,271.360	727,877.87
EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20			1,190,000.000	996,143.09
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			1,125,000.000	1,016,306.58
EXPEDIA GROUP INC 5.950% 08/15/2020 DD 08/05/10			220,000.000	217,019.07
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	311,565.08
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			417,154.990	330,595.33
EXTENDED STAY 9/19 COV-LITE 0.000% 06/12/2026 DD 09/04/19			533,530.515	470,840.68
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,355,000.000	1,070,450.00
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			119,950.020	118,813.13
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	3,291,716.72
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	2,004,912.09
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,120,209.03
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,745,042.08
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			490,000.000	744,346.15
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	258,732.12
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,581,643.700	1,729,631.60
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			4,348.310	4,770.23
FHLMC POOL #A9-3390 4.000% 08/01/2040 DD 08/01/10			169,069.247	182,479.92
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			50,994.560	55,061.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #A9-6244	4.000% 01/01/2041 DD 12/01/10	426,224.270	460,216.42
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	30,588.530	36,225.70
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	135,418.780	151,414.49
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	16,462.570	19,342.05
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	43,490.100	47,554.69
FHLMC	POOL #C0-9042	3.500% 05/01/2043 DD 05/01/13	1,304,548.412	1,399,800.03
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	9,626.060	10,556.60
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	18,320.300	18,859.72
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	2,386.410	2,437.38
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	8,741.620	10,379.93
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,330.030	1,444.74
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	71,292.300	80,494.11
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	83,370.020	94,219.83
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	58,086.670	64,320.04
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	318,481.820	352,560.14
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	172,528.540	193,858.53
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	72,567.590	80,391.52
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	42,204.540	45,582.36
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	47,919.150	54,319.52
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	338,161.540	357,460.85
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	732,991.400	786,684.46
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	441,387.850	466,635.72
FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	35,638.844	38,527.97
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	130,269.880	140,801.18
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,390,011.290	1,468,918.12
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	328,044.630	354,323.15
FHLMC	POOL #G0-8698	3.500% 03/01/2046 DD 03/01/16	422,347.893	450,302.12
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,135,358.590	1,195,835.39
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	107,066.270	113,606.81
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	782,293.810	824,897.99
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,040,977.220	1,116,145.14
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,082,208.070	3,246,195.22
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	1,156.420	1,205.31
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	2,042.030	2,128.35
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	25,051.560	26,348.23
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	40,563.720	42,632.90
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	408,192.410	429,446.15
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	314,095.000	329,252.29
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	151,067.530	159,408.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	3,035,642.260	3,181,180.61
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	1,497,463.960	1,577,444.61
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	541,596.580	576,663.22
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	782.894	853.98
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	212,632.408	226,391.91
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	334,745.453	365,027.58
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	2,222,932.834	2,406,399.95
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	5,059,783.204	5,367,464.68
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,379,309.860	2,575,976.97
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,430,898.940	2,626,655.86
FHLMC	POOL #G6-1606	4.500% 09/01/2048 DD 09/01/18	99,711.250	107,552.36
FHLMC	POOL #G6-1967	3.500% 03/01/2048 DD 04/01/19	614,095.222	652,264.58
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	3,322,458.066	3,564,137.78
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	354,374.610	369,821.06
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	455,967.630	473,432.36
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,219,531.080	3,343,148.16
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	862,102.710	895,209.26
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	278,409.430	300,427.98
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	384,104.540	414,419.30
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,464,829.500	1,570,077.83
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	461,293.580	494,316.70
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	195,330.393	206,508.46
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	406,455.440	429,679.21
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	1,794,530.810	1,904,956.01
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	176,417.500	186,743.01
FHLMC	POOL #Q3-5420	3.500% 08/01/2045 DD 08/01/15	1,476,817.281	1,573,311.74
FHLMC	POOL #Q3-8373	3.500% 01/01/2046 DD 01/01/16	235,131.527	250,485.57
FHLMC	POOL #Q3-8896	4.000% 02/01/2046 DD 02/01/16	803,305.119	869,579.91
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	399,695.950	425,377.63
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	721,804.050	761,492.88
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	373,348.050	393,729.75
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	71,254.045	77,087.92
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	3,965,922.910	4,189,296.66
FHLMC	POOL #Q5-2093	3.500% 11/01/2047 DD 11/01/17	960,043.765	1,017,911.39
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	7,636,922.280	8,093,042.51
FHLMC	POOL #Q5-9126	4.000% 10/01/2048 DD 10/01/18	2,109,592.259	2,281,345.27
FHLMC	POOL #QA-5505	5.000% 12/01/2049 DD 12/01/19	1,738,454.593	1,925,058.99
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	1,235,227.990	1,298,291.80
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	690,976.290	726,682.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QA-6520	3.000% 01/01/2050 DD 01/01/20	940,752.780	991,696.48
FHLMC	POOL #QA-8181	3.000% 03/01/2050 DD 03/01/20	2,198,228.669	2,324,083.93
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	182,835.177	189,636.52
FHLMC	POOL #QU-7365	3.000% 02/01/2050 DD 02/01/20	963,991.870	1,012,209.84
FHLMC	POOL #RA-1217	5.000% 08/01/2049 DD 07/01/19	1,913,351.470	2,064,606.94
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	937,418.600	982,708.07
FHLMC	POOL #SB-8008	2.500% 08/01/2034 DD 07/01/19	47,675.594	49,459.70
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	4,220,758.650	4,378,894.06
FHLMC	POOL #SD-7504	3.500% 08/01/2049 DD 08/01/19	2,182,365.849	2,314,091.46
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	2,540,293.933	2,631,873.56
FHLMC	POOL #V8-2155	4.000% 12/01/2045 DD 12/01/15	404,074.461	436,880.70
FHLMC	POOL #V8-3480	3.500% 10/01/2047 DD 10/01/17	2,075,754.553	2,201,078.84
FHLMC	POOL #ZA-4619	4.000% 12/01/2045 DD 10/01/18	136,504.597	147,534.06
FHLMC	POOL #ZA-5289	3.500% 03/01/2048 DD 10/01/18	1,240,461.350	1,315,521.53
FHLMC	POOL #ZA-5924	4.500% 11/01/2048 DD 11/01/18	2,124,926.390	2,286,526.74
FHLMC	POOL #ZK-8694	3.500% 04/01/2032 DD 09/01/18	238,940.783	251,658.64
FHLMC	POOL #ZL-9628	4.000% 12/01/2044 DD 10/01/18	1,516,615.162	1,635,252.64
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	2,338,982.861	2,479,011.08
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	103,746.644	112,099.58
FHLMC	POOL #ZM-7668	4.500% 08/01/2048 DD 10/01/18	1,076,935.823	1,172,285.70
FHLMC	POOL #ZN-4205	4.000% 03/01/2049 DD 03/01/19	3,982,724.255	4,281,170.06
FHLMC	POOL #ZN-6438	3.500% 05/01/2034 DD 05/01/19	1,008,307.023	1,073,330.07
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	787,186.586	850,536.82
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	247,013.565	256,345.43
FHLMC	POOL #ZS-9830	3.500% 10/01/2046 DD 09/01/18	1,488,760.860	1,584,733.72
FHLMC	POOL #ZS-9927	4.500% 12/01/2045 DD 09/01/18	355,447.697	387,573.97
FHLMC	POOL #ZT-0064	3.500% 06/01/2047 DD 09/01/18	693,635.176	738,222.29
FHLMC	POOL #ZT-0240	3.500% 01/01/2048 DD 09/01/18	488,569.828	518,141.99
FHLMC	POOL #ZT-0389	4.000% 06/01/2048 DD 09/01/18	252,220.471	272,830.68
FHLMC	POOL #ZT-0511	3.000% 08/01/2048 DD 09/01/18	1,572,479.013	1,653,848.11
FHLMC	POOL #ZT-0522	4.500% 09/01/2048 DD 09/01/18	129,677.939	139,820.99
FHLMC	POOL #ZT-0538	3.500% 03/01/2048 DD 09/01/18	146,681.474	155,581.60
FHLMC	POOL #ZT-1369	3.000% 02/01/2046 DD 11/01/18	364,662.919	385,359.99
FHLMC	POOL #ZT-1703	4.000% 01/01/2049 DD 01/01/19	2,192,552.969	2,369,964.97
FHLMC	POOL #ZT-1858	4.500% 04/01/2049 DD 03/01/19	1,072,886.995	1,158,158.76
FHLMC	MULTICLASS MTG 4212 JP	3.000% 12/15/2040 DD 06/01/13	341,458.727	355,603.21
FHLMC	MULTICLASS MTG 4681 DA	3.000% 04/15/2045 DD 05/01/17	730,711.120	781,549.18
FHLMC	MULTICLASS MTG 4821 MA	3.500% 10/15/2053 DD 08/01/18	171,697.972	182,376.54
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	741,112.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	1,011,548.70
FHLMC MULTICLASS MTG K047 A2 VAR RT 05/25/2025 DD 07/01/15			3,916,000.000	4,280,770.31
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			2,000,000.000	2,239,807.60
FHLMC MULTICLASS MTG K064 A2 0.010% 03/25/2027 DD 05/01/17			600,000.000	665,252.16
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,237,051.64
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,283,068.31
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	1,100,667.94
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	412,876.98
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			2,836,000.000	3,332,416.28
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	383,745.55
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	387,230.41
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	1,011,184.66
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,541,878.12
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,142,470.91
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			9,523,285.092	78,304.26
FIAT CHRYSLER AUTOMOBILES NV 4.500% 04/15/2020 DD 04/14/15			1,675,000.000	1,670,125.75
FIBRIA OVERSEAS FINANCE LTD 5.500% 01/17/2027 DD 01/17/17			555,000.000	532,800.00
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	756,132.60
FIDELITY NATIONAL INFORMATION 3.750% 05/21/2029 DD 05/21/19			1,330,000.000	1,446,007.85
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	453,824.40
FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18			2,034,140.910	1,756,989.21
FINLAND GOVERNMENT BOND 144A 0.500% 09/15/2028			620,000.000	715,003.65
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			1,571,417.360	1,555,072.42
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	161,188.01
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	101,786.41
FIRSTENERGY CORP 2.850% 07/15/2022 DD 06/21/17			368,000.000	358,946.83
FIRSTENERGY CORP 3.900% 07/15/2027 DD 06/21/17			657,000.000	667,399.12
FIRSTENERGY CORP 4.250% 03/15/2023 DD 03/05/13			739,000.000	754,832.10
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			5,000.000	5,000.00
FISERV INC 1.125% 07/01/2027			395,000.000	414,935.77
FISERV INC 3.200% 07/01/2026 DD 06/24/19			910,000.000	939,909.67
FISERV INC 3.500% 07/01/2029 DD 06/24/19			1,605,000.000	1,669,506.62
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			3,506,447.080	3,432,438.60
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			1,898,163.230	1,889,970.57
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			2,871,130.260	2,833,315.76
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			3,719,544.540	3,658,056.37
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	244,035.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	765,405.02
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,274,957.040	864,242.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLORIDA POWER & LIGHT CO VAR RT 05/06/2022 DD 05/07/19			3,668,000.000	3,459,113.63
FMC CORP 3.200% 10/01/2026 DD 09/20/19			1,805,000.000	1,785,016.64
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	856,347.83
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	5,146.090	5,689.77
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	10,352.180	11,307.23
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	370.840	412.20
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	889.180	999.19
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	450.130	506.74
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	882.930	1,015.90
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	2,804.830	3,215.07
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,653.760	1,832.67
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	876.150	972.10
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	551.440	657.70
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,058.490	1,225.98
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	25,287.940	30,440.34
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	35,012.470	42,338.07
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	49,815.400	54,418.80
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	41,263.480	45,093.87
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	64.490	73.29
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	339.570	379.72
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	878.890	975.61
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	2,399.160	2,695.14
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	128.560	129.74
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	221.650	251.19
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	144.620	145.03
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	2,133.580	2,364.40
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,974.370	2,188.17
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,245.140	2,519.06
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,751.110	1,944.31
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	304.790	343.65
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	161.590	179.07
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,250.650	3,621.82
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	115.770	128.29
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	766.430	849.35
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	815.100	817.42
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	168.930	171.22
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	150.760	153.68
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	980.230	1,086.28
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	3,557.440	4,029.78

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FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,443.380	1,720.81
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,108.540	3,563.61
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	45,508.500	51,161.08
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	449.890	507.68
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	829.500	879.62
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	15,818.260	18,171.37
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	555.490	615.59
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	896.210	993.17
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,149.410	3,490.13
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	670.880	761.73
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	436.500	483.72
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,760.780	3,059.46
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	9,708.570	11,340.41
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,099.890	1,218.88
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,164.670	5,416.69
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	3,119.640	3,127.79
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	3,742.050	4,306.27
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	313.890	347.85
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,628.610	5,792.13
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	9,357.200	10,588.18
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	3,863.790	4,140.46
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,922.860	7,149.49
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	17,737.700	20,510.44
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,923.440	5,062.54
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	11,976.680	13,564.20
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	355.690	394.17
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,515.450	1,711.66
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	2,694.360	2,985.85
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	250,293.260	287,763.35
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	373,164.680	413,143.67
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	47,584.380	53,750.30
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,156.240	2,359.54
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	700,683.480	775,625.92
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	63,743.920	72,044.41
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	234,409.346	269,857.11
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,554.530	1,794.74
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	15,118.860	15,561.21
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,167.020	1,181.46
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,078.930	7,662.85

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FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,340.360	7,417.51
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	25,779.340	30,447.14
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	24,138.580	28,555.69
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	27,299.580	32,312.51
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,352.590	4,763.47
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	35,880.140	39,729.58
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,026.330	1,123.17
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	17,760.070	20,730.87
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	36,395.330	40,303.40
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	112,582.710	129,645.37
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	2,893.120	3,340.66
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	66,417.360	72,698.32
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	231,125.730	253,276.02
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,045,344.660	1,145,239.04
FNMA	POOL #0AB2345	4.500% 02/01/2041 DD 01/01/11	1,221,125.743	1,337,852.22
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	280,203.866	302,906.91
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	341,421.030	357,841.35
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	625,971.330	671,664.55
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	191,905.626	202,857.20
FNMA	POOL #0AC1578	4.000% 08/01/2039 DD 08/01/09	117,331.080	126,748.09
FNMA	POOL #0AC3652	4.000% 10/01/2039 DD 09/01/09	159,278.046	172,075.73
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	82,363.010	86,635.03
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	22,864.790	24,036.57
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	288,852.680	309,806.09
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	57,665.200	63,108.33
FNMA	POOL #0AH0945	4.000% 12/01/2040 DD 12/01/10	97,261.378	105,105.60
FNMA	POOL #0AH1016	4.000% 12/01/2040 DD 12/01/10	118,721.988	128,350.82
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	469,020.970	506,927.64
FNMA	POOL #0AH4882	4.500% 02/01/2041 DD 02/01/11	159,965.521	175,240.09
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	615,809.220	674,800.82
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	69,366.790	76,781.83
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,133,271.540	1,225,327.14
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	412,023.972	445,100.44
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	69,696.370	77,249.48
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	895,613.080	965,940.40
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,492,044.860	2,694,281.78
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,103,809.400	2,254,571.05
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	220,955.460	256,862.29
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,112,929.960	1,218,903.18

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FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	485,806.120	511,567.81
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	235,895.760	254,924.34
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	1,966,868.575	2,078,902.98
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,118,974.510	1,209,517.34
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	2,631,511.782	2,821,215.52
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	539,654.850	566,963.61
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	219,313.080	235,288.40
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,250,926.740	1,341,549.56
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	484,436.960	519,794.12
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	491,911.730	519,699.05
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	197,722.640	208,982.87
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,030,654.490	1,089,253.15
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	518,838.050	548,394.45
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	242,170.231	256,204.48
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	590,688.990	624,392.08
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	736,225.280	807,318.01
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	403,883.690	419,285.64
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	554,460.810	582,655.76
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	134,910.635	143,672.53
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	767,699.070	817,582.65
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	251,350.760	267,702.98
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	766,510.190	803,931.43
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,006,334.480	1,063,152.76
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,461,164.570	1,543,324.86
FNMA	POOL #0AS7593	3.500% 07/01/2046 DD 06/01/16	168,012.021	178,824.15
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	423,036.990	455,501.04
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	708,187.270	747,276.70
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	883,368.300	929,203.28
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	987,076.172	1,063,070.16
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	256,194.272	276,717.34
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	270,628.774	286,060.28
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	869,683.610	919,251.64
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	1,986,188.429	2,106,049.43
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	91,758.690	96,991.26
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	269,097.086	290,919.62
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	772,193.350	801,670.91
FNMA	POOL #0BA6375	3.500% 12/01/2045 DD 12/01/15	119,601.230	127,376.20
FNMA	POOL #0BC0880	3.500% 05/01/2046 DD 05/01/16	1,549,932.663	1,649,728.35
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	572,069.310	615,667.42

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FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	857,019.050	899,822.40
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	180,243.840	187,132.07
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,315,917.411	1,394,883.87
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	132,758.784	142,769.18
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	210,893.320	224,297.67
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,164,798.950	1,236,679.06
FNMA	POOL #0BF0386	3.000% 02/01/2049 DD 11/01/19	4,045,252.621	4,310,385.92
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	10,610,266.400	11,175,099.69
FNMA	POOL #0BK0661	3.000% 12/01/2049 DD 02/01/20	393,633.240	413,399.13
FNMA	POOL #0BK2082	3.000% 02/01/2050 DD 02/01/20	554,928.820	582,794.94
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	970,394.130	1,035,549.45
FNMA	POOL #0BK7660	4.500% 10/01/2048 DD 10/01/18	318,127.207	342,106.13
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	40,808.592	44,110.08
FNMA	POOL #0BM3779	3.500% 05/01/2048 DD 04/01/18	173,883.156	185,396.35
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	433,785.203	468,675.07
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	2,902,797.341	3,111,201.85
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	2,007,711.554	2,141,370.74
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	2,380,044.016	2,594,216.30
FNMA	POOL #0BO1301	3.500% 07/01/2034 DD 07/01/19	771,593.243	814,242.00
FNMA	POOL #0BO4289	3.000% 10/01/2049 DD 09/01/19	758,898.608	795,374.65
FNMA	POOL #0BO4290	3.000% 10/01/2049 DD 09/01/19	348,175.729	366,070.95
FNMA	POOL #0BO5982	3.000% 01/01/2050 DD 01/01/20	987,137.888	1,036,507.30
FNMA	POOL #0BO6100	3.000% 11/01/2049 DD 11/01/19	1,325,748.012	1,401,241.85
FNMA	POOL #0BO6348	3.000% 12/01/2049 DD 11/01/19	544,294.932	571,246.54
FNMA	POOL #0BO6350	3.000% 12/01/2049 DD 11/01/19	394,044.007	414,296.48
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	983,554.496	1,039,868.65
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	560,666.139	592,593.24
FNMA	POOL #0BO9523	4.500% 02/01/2050 DD 02/01/20	274,778.795	300,847.90
FNMA	POOL #0BP1511	3.000% 02/01/2050 DD 02/01/20	806,118.630	852,271.59
FNMA	POOL #0BP2045	3.000% 03/01/2050 DD 03/01/20	158,930.403	168,124.70
FNMA	POOL #0BP2348	3.000% 02/01/2050 DD 02/01/20	275,617.700	289,457.33
FNMA	POOL #0CA0493	4.000% 10/01/2047 DD 09/01/17	488,420.434	523,187.37
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	825,879.880	892,204.89
FNMA	POOL #0CA1053	3.500% 01/01/2048 DD 12/01/17	395,433.010	419,102.47
FNMA	POOL #0CA1189	3.500% 02/01/2048 DD 01/01/18	146,467.527	155,410.40
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	135,613.320	146,198.19
FNMA	POOL #0CA1951	4.000% 07/01/2048 DD 06/01/18	325,323.351	347,434.54
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	9,536,275.360	10,267,240.40
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	2,248,984.855	2,417,147.23

Asset Detail

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As Of Date : 3/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0CA2432	4.500% 10/01/2048 DD 09/01/18	1,849,393.826	2,015,843.31
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	2,417,671.430	2,568,996.02
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	1,064,083.866	1,151,028.71
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	6,875,537.050	7,144,367.25
FNMA	POOL #0FM1347	3.000% 12/01/2048 DD 08/01/19	378,218.450	398,462.40
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	563,604.075	595,665.41
FNMA	POOL #0FM1754	3.500% 02/01/2047 DD 10/01/19	3,655,634.925	3,887,068.35
FNMA	POOL #0FM1782	4.000% 03/01/2046 DD 10/01/19	706,038.107	763,695.46
FNMA	POOL #0FM1892	3.000% 01/01/2047 DD 11/01/19	1,669,323.002	1,762,860.41
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	2,088,397.619	2,207,319.31
FNMA	POOL #0FM2019	3.500% 11/01/2049 DD 11/01/19	1,149,146.090	1,226,140.57
FNMA	POOL #0FM2020	3.500% 12/01/2049 DD 11/01/19	957,738.866	1,019,266.18
FNMA	POOL #0FM2118	3.000% 01/01/2050 DD 12/01/19	2,341,271.831	2,467,372.73
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	37,692.327	41,052.31
FNMA	POOL #0MA0583	4.000% 12/01/2040 DD 11/01/10	269,122.008	290,906.36
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	418,167.250	452,053.60
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	39,432.830	41,595.46
FNMA	POOL #0MA1214	3.000% 10/01/2042 DD 09/01/12	97,678.541	102,701.15
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	685,462.720	727,675.12
FNMA	POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	190,949.173	201,398.16
FNMA	POOL #0MA2833	3.000% 12/01/2046 DD 11/01/16	183,895.461	193,923.57
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	941,607.180	992,098.29
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	216,023.653	224,264.91
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	303,105.532	314,674.78
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	1,885,182.809	1,990,041.22
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	2,245,330.156	2,357,845.54
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	649,332.170	700,128.15
FNMA	POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	2,146,409.070	2,253,617.35
FNMA	POOL #0MA3348	5.000% 03/01/2048 DD 03/01/18	222,617.944	240,630.71
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,176,672.980	1,267,486.10
FNMA	POOL #0MA3392	3.500% 06/01/2033 DD 05/01/18	1,152,801.281	1,213,633.84
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	490,481.750	527,272.34
FNMA	POOL #0MA3799	3.500% 09/01/2034 DD 09/01/19	991,991.740	1,046,933.79
FNMA	POOL #0MA3871	3.000% 11/01/2049 DD 11/01/19	9,715,332.016	10,180,106.70
FNMA	POOL #0MA3937	3.000% 02/01/2050 DD 01/01/20	384,475.472	402,951.11
FNMA	GTD REMIC P/T 18-11 PA	3.000% 06/25/2046 DD 02/01/18	1,173,864.217	1,242,481.51
FNMA	GTD REMIC P/T 18-3 PA	3.000% 04/25/2046 DD 01/01/18	1,474,602.319	1,553,152.32
FNMA	GTD REMIC P/T 18-44 PA	3.500% 06/25/2044 DD 05/01/18	1,177,213.960	1,207,341.92
FOCUS BRANDS FUNDI 1A A21 144A		3.857% 04/30/2047 DD 04/06/17	525,150.000	495,788.86

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As Of Date : 3/31/2020

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FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20			1,440,000.000	1,348,886.06
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	1,143,984.00
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,084,463.18
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19			500,461.000	440,955.33
FORD CREDIT AUTO OWNE 1 A 144A 2.040% 08/15/2031 DD 02/14/20			2,575,000.000	2,382,315.58
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			1,503,000.000	1,549,096.86
FORD CREDIT AUTO OWNER TR C A3 2.010% 03/15/2022 DD 11/21/17			189,978.369	190,012.88
FORD CREDIT FLOORPLAN MAST 5 A 2.390% 08/15/2022 DD 08/18/15			1,468,000.000	1,458,822.50
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			800,000.000	744,000.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			753,000.000	692,760.00
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	205,596.30
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			5,000,000.000	4,662,500.00
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,273,000.000	1,209,350.00
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			2,850,000.000	2,793,000.00
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			637,000.000	522,109.15
FORD MOTOR CREDIT CO LLC VAR RT 09/24/2020 DD 09/24/18			575,000.000	546,250.00
FORESTAR GROUP INC 144A 5.000% 03/01/2028 DD 02/25/20			425,000.000	352,907.25
FORMULA ONE 1/18 (USD) 0.000% 02/01/2024 DD 01/09/18			294,904.594	261,833.99
FORTIVA REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			622,153.734	605,564.75
FORTRESS TRANSPORTATION A 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	263,700.00
FOUR POINTS LLC			1,728,408.088	1,785,313.93
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			1,180,594.960	1,062,535.46
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			332,000.000	319,972.97
FRASERS PROPERTY TREASURY REGS VAR RT 12/31/2049			750,000.000	477,198.22
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2049 DD 01/30/19			71,024.350	69,713.64
FREDDIE MAC STACR HQA1 M2 144A VAR RT 02/25/2049 DD 02/26/19			698,878.230	589,970.71
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			418,225.030	408,760.47
FREEDOM MORTGAGE CORP 144A 10.750% 04/01/2024 DD 03/26/19			596,000.000	518,520.00
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			295,000.000	237,649.05
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			1,904,000.000	1,494,640.00
FREEPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			919,000.000	868,455.00
FREEPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,559,000.000	1,468,578.00
FREEPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,112,000.000	1,047,837.60
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,473,000.000	2,213,335.00
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	40,039.73
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,546,400.00
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,902,314.560	58,129.32
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	14,456.52
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	885,000.00

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FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,440,461.840	1,296,415.65
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			26,541,693.686	31,850.04
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	7,277.20
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,349,270.00
FREMF 2016-KW01 KW01 X2A 144A 0.010% 01/25/2026 DD 05/01/16			24,625,786.248	103,428.30
FREMF 2016-KW01 KW01 X2B 144A 0.010% 03/25/2029 DD 05/01/16			2,879,000.000	13,531.30
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,583,450.00
FREMF 2017-K61 MO K61 X2A 144A 0.100% 12/25/2049 DD 01/01/17			42,910,830.077	223,136.32
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	49,220.92
FREMF 2017-K61 MORT K61 D 144A 0.000% 12/25/2049 DD 01/01/17			4,063,400.000	1,909,798.00
FREMF 2017-K728 K728 X2A 144A 0.010% 11/25/2050 DD 11/01/17			64,056,234.562	211,385.58
FREMF 2017-K728 K728 X2B 144A 0.010% 11/25/2050 DD 11/01/17			15,878,000.000	61,924.20
FREMF 2017-K728 MO K728 D 144A 0.000% 11/25/2050 DD 11/01/17			6,030,000.000	3,557,700.00
FREMF 2018-K730 MO K730 D 144A 0.000% 02/25/2050 DD 03/01/18			7,065,000.000	4,168,350.00
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	306,006.40
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	240,986.32
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			512,000.000	525,055.75
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,453,135.13
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			424,000.000	405,980.00
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			530,463.580	383,259.93
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			662,000.000	607,385.00
GAMING & LEISURE PROPERTIES 7/15 INCREMENTAL TLA			1,304,238.100	1,199,899.06
GARDA WORLD 10/19 COV-LITE TLB 0.000% 10/30/2026 DD 10/04/19			910,361.610	855,739.91
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			550,000.000	492,250.00
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			858,000.000	838,695.00
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,318,000.000	2,051,430.00
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 12/01/2023 DD 02/28/18			722,137.500	507,301.59
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	628,772.77
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			1,700,000.000	1,757,378.40
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			981,032.770	933,791.92
GCAT 2020-1 LLC 1 A1 144A VAR RT 01/26/2060 DD 01/31/20			891,369.450	886,459.96
GCI LLC 144A 6.625% 06/15/2024 DD 06/06/19			240,000.000	237,600.00
GCI LLC 6.875% 04/15/2025 DD 04/01/15			940,000.000	930,600.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			4,897,000.000	4,814,660.13
GENERAL DYNAMICS CORP 3.250% 04/01/2025 DD 03/25/20			2,138,000.000	2,264,868.88
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			499,000.000	484,724.00
GENERAL ELECTRIC CO 3.375% 03/11/2024 DD 03/11/14			33,000.000	33,270.07
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	81,189.30
GENERAL ELECTRIC CO 4.375% 09/16/2020 DD 09/16/10			185,000.000	185,106.90

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GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	387,736.48
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			365,000.000	451,537.76
GENERAL ELECTRIC CO VAR RT 03/15/2023 DD 03/14/13			1,504,000.000	1,399,890.11
GENERAL MILLS INC VAR RT 04/16/2021 DD 04/17/18			1,213,000.000	1,180,927.41
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18			385,000.000	284,439.55
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			1,100,000.000	878,785.37
GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17			156,000.000	151,379.28
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			899,000.000	777,118.81
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,079,000.000	971,902.59
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			919,000.000	826,629.66
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			2,184,000.000	1,979,130.82
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,730,000.000	4,343,603.08
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			713,000.000	577,194.18
GENERATION BRANDS 11/17 TL			511,186.550	419,172.97
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			145,000.000	101,500.00
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17			126,000.000	91,072.80
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20			880,000.000	612,656.00
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	579,138.29
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	1,143,450.00
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			1,415,975.300	1,316,857.03
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			2,700,000.000	2,761,533.00
GENTIVA HEALTH/KINDRED AT HOME 0.000% 07/02/2025 DD 01/08/20			1,139,013.010	1,064,977.16
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			2,420,800.000	2,106,096.00
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,447,000.000	2,826,540.00
GEORGIA POWER CO 2.100% 07/30/2023 DD 01/10/20			3,320,000.000	3,238,034.08
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			674,000.000	657,150.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			1,557,000.000	1,507,043.67
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			813,000.000	816,821.10
GIVE & GO 8/17 COV-LITE TL			512,645.530	500,470.20
GLAXOSMITHKLINE CAPITAL PLC 2.875% 06/01/2022 DD 03/25/19			3,360,000.000	3,437,339.57
GLENORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,002,611.92
GLENORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,541,000.000	2,323,109.25
GLENORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			1,700,000.000	1,562,753.30
GLENORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,641,862.64
GLENORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			2,262,000.000	2,068,599.00
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,912,000.000	1,875,328.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	131,200.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 08/01/2027 DD 02/01/20			365,000.000	273,750.00
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			617,299.150	580,261.20

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GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			901,354.140	901,871.69
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	768,485.11
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			511,579.380	509,100.06
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,559,000.000	2,560,849.39
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18			983,086.750	985,750.62
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	260,925.61
GMR HYDERABAD INTERNATION 144A 5.375% 04/10/2024 DD 04/10/19			400,000.000	340,168.08
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			4,110.300	4,173.01
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			204.380	205.17
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,147.420	1,239.04
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			189.600	205.19
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,476.650	1,482.71
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			136.270	136.79
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			62.200	62.26
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,817.330	1,852.45
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			7,693.040	7,866.74
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			712.290	715.51
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			159.150	159.80
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			406.260	417.45
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,158.750	4,309.53
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,595.520	1,671.90
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			8,132.290	8,549.68
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			4,060.020	4,171.17
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,388.740	3,400.73
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			13,485.240	15,576.25
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			6,293.630	6,387.57
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			949.720	976.08
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			8,520.380	9,814.17
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			1,136.460	1,336.71
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			5,179.820	5,864.47
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			7,452.600	8,896.57
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			34,140.590	40,339.45
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			12,414.440	14,701.93
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			2,609.720	3,011.31
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			3,566.710	3,681.64
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			1,557.950	1,807.17
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			4,195.900	4,489.20
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			12,401.490	14,624.84
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02			15,444.190	18,419.19

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	151,208.440	171,705.28
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,915.960	8,349.33
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	206,550.910	228,708.15
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	90,849.950	100,545.14
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	108,423.940	120,622.79
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	3,601.040	4,045.71
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	1,627.410	1,715.16
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,376.450	6,683.82
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	16,394.450	20,587.94
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	6,805.860	8,473.14
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	141,076.070	160,315.10
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	38,736.810	43,992.60
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	727,354.610	717,652.28
GNMA	GTD REMIC P/T 14-078 A	2.200% 04/16/2047 DD 05/01/14	10,761.740	10,745.67
GNMA	GTD REMIC P/T 17-89 AB	2.600% 07/16/2058 DD 06/01/17	972,585.270	987,288.62
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	121.450	141.56
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	77.230	77.28
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	52.910	54.40
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	168,094.220	183,252.60
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	283,816.760	309,404.70
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	40,436.600	45,277.42
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	71,997.340	79,319.15
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	95,400.840	105,104.30
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	351,034.770	376,636.03
GNMA II	POOL #0MA0393	4.000% 09/20/2042 DD 09/01/12	1,675,227.852	1,826,060.19
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	784,978.000	842,412.65
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	2,084,131.250	2,229,068.19
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	372,415.420	399,673.70
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	295,764.670	317,513.62
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	336,459.220	361,210.98
GNMA II	POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	370,510.620	397,781.24
GNMA II	POOL #0MA1679	4.500% 02/20/2044 DD 02/01/14	264,365.950	289,152.60
GNMA II	POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	1,232,788.500	1,343,681.30
GNMA II	POOL #0MA2677	3.000% 03/20/2045 DD 03/01/15	2,200,471.911	2,361,468.78
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	99,596.460	105,890.05
GNMA II	POOL #0MA2679	4.000% 03/20/2045 DD 03/01/15	4,683,783.550	5,105,024.54
GNMA II	POOL #0MA2754	3.500% 04/20/2045 DD 04/01/15	655,615.030	696,997.61
GNMA II	POOL #0MA2755	4.000% 04/20/2045 DD 04/01/15	633,832.170	690,862.21
GNMA II	POOL #0MA2825	3.000% 05/20/2045 DD 05/01/15	2,292,363.424	2,460,453.06

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GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			195,883.160	208,238.55
GNMA II POOL #0MA2893 4.000% 06/20/2045 DD 06/01/15			327,229.257	356,652.01
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			749,071.750	796,486.29
GNMA II POOL #0MA3035 4.000% 08/20/2045 DD 08/01/15			5,369,921.028	5,851,788.96
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			1,807,480.470	1,969,834.22
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			784,361.500	837,821.10
GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			259,796.573	283,134.53
GNMA II POOL #0MA3375 3.000% 01/20/2046 DD 01/01/16			1,181,088.732	1,267,744.96
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			208,622.783	227,353.63
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			517,736.430	561,408.73
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			2,972,388.895	3,160,009.14
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,153,767.910	2,308,612.84
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			282,065.030	301,452.14
GNMA II POOL #0MA3873 3.000% 08/20/2046 DD 08/01/16			435,346.700	466,050.09
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			432,271.620	459,602.47
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			581,304.360	622,720.86
GNMA II POOL #0MA4195 3.000% 01/20/2047 DD 01/01/17			720,190.380	769,288.31
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			100,868.409	106,339.50
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			2,367,034.874	2,514,799.33
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			2,866,433.430	3,046,051.86
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			103,916.960	110,429.62
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			935,427.360	986,062.05
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			733,196.907	788,836.26
GNMA II POOL #0MA4585 3.000% 07/20/2047 DD 07/01/17			828,480.265	885,007.88
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			2,988,571.441	3,234,343.63
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			405,415.220	438,160.69
GNMA II POOL #0MA4651 3.000% 08/20/2047 DD 08/01/17			296,108.267	316,303.86
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,508,369.660	1,602,738.32
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			968,547.120	1,033,863.79
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			2,167,617.611	2,336,026.04
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			10,054,939.814	10,718,779.30
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			900,867.034	951,732.16
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			16,791.340	17,912.74
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			8,865,470.220	9,407,274.56
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			951,286.830	1,014,661.67
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			1,889,120.590	2,010,481.93
GNMA II POOL #0MA5137 4.000% 04/20/2048 DD 04/01/18			1,948,599.496	2,095,021.88
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			26,638.670	28,247.70
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			2,182,466.782	2,333,400.82

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			1,544,880.880	1,633,708.02
GNMA II POOL #0MA6154 3.500% 09/20/2049 DD 09/01/19			8,325,689.251	8,778,706.83
GNMA II POOL #0MA6339 3.500% 12/20/2049 DD 12/01/19			2,117,002.180	2,233,757.95
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,782,335.12
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,027,725.000	770,793.75
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			712,011.800	551,809.14
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	768,280.56
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			560,000.000	598,729.53
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20			2,644,000.000	2,702,763.79
GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20			1,810,000.000	1,884,632.27
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	556,288.23
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	357,038.02
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			3,239,000.000	3,106,427.73
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	460,133.19
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,047,630.21
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	960,753.43
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			762,000.000	722,218.71
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			604,000.000	606,789.59
GOLDMAN SACHS GROUP INC/THE VAR RT 11/15/2021 DD 09/27/16			650,000.000	637,000.00
GOPHER RESOURCE 2/18 COV-LITE 0.000% 03/06/2025 DD 02/01/18			533,019.520	471,722.28
GOVERNMENT OF CANADA 0.500% 01-MAR-2022 SER G328			58,000.000	40,778.68
GOVERNMENT OF CANADA 1.500% 01-SEP-2024 SER J967			881,000.000	643,120.41
GOVERNMENT OF CANADA 2.250% 01-MAR-2024 SER J546			4,794,000.000	3,584,545.23
GRAFTECH 2/18 COV-LITE TLB 0.000% 02/12/2025 DD 01/23/18			942,361.110	810,430.56
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	674,580.24
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,833,886.82
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			457,944.700	424,056.79
GRAY TELEVISION 2/17 TLB 0.000% 02/07/2024 DD 02/03/17			405,000.000	377,662.50
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			4,162,000.000	3,745,309.72
GREAT WOLF TRUST 2 WOLF B 144A VAR RT 12/15/2036 DD 12/30/19			1,509,000.000	1,305,031.79
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			2,110,000.000	1,836,189.31
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			2,110,000.000	1,750,873.57
GREATBATCH/INTEGER 11/19 COV-LITE TLB			419,619.810	392,344.52
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			650,000.000	518,310.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			910,000.000	807,253.40
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19			625,000.000	518,760.54
GREENWAY MEDICAL 2/17 COV-LITE TL			1,053,403.460	656,617.98
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	369,091.48
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,246,305.28

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GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	376,184.01
GRIFOLS 11/19 (USD) COV-LITE T 0.000% 11/15/2027 DD 10/29/19			895,302.180	843,822.31
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	74,627.39
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	2,314.50
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	9,530.00
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	13,627.50
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			4,731.074	473.11
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			139,870.656	13,987.07
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,234,400.00
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,334,200.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	999,350.00
GS MORTGAGE SECURI BOCA A 144A VAR RT 06/15/2038 DD 06/26/19			1,544,000.000	1,246,131.52
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			318,000.000	238,358.71
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,324,418.37
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			690,000.000	704,377.74
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	739,206.81
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	978,020.44
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	596,817.51
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	867,897.82
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	194,245.56
GS MORTGAGE SECURI RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	553,911.48
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			612,287.387	336,758.06
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,752,055.60
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,544,076.82
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,183,725.68
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	798,234.63
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			81,192.020	80,814.71
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,623,159.20
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,176,964.96
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,270,024.350	1,313,279.34
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	525,590.70
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,696,408.45
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	811,354.19
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	566,804.79
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			551,699.151	513,148.40
GVC HOLDINGS 2/20 COV-LITE TLB 0.000% 03/29/2024 DD 02/10/20			441,350.000	357,493.50
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			854,000.000	792,085.00
H.B. FULLER 10/17 COV-LITE TLB			143,065.210	123,305.04
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			482,942.530	479,510.21

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	474,571.80
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,210,000.000	2,147,406.32
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15			224,000.000	211,415.62
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			230,000.000	205,493.08
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			705,205.060	637,505.37
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			374,406.330	344,035.72
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			74,609.950	69,056.11
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			228,781.870	206,953.50
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			5,547,478.444	2,080,304.42
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			984,748.090	850,162.57
HARLAND CLARKE 10/17 B7 COV-LITE TL			477,420.210	287,497.68
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 03/02/2021 DD 11/28/18			1,700,000.000	1,698,568.40
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 05/21/2020 DD 05/21/18			909,000.000	905,977.23
HARRAH'S 10/17 COV-LITE TL			2,675,843.900	2,162,964.90
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			510,000.000	646,016.90
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,604,002.00
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	795,374.20
HASBRO INC 3.550% 11/19/2026 DD 11/19/19			2,547,000.000	2,429,788.71
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,905,384.93
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,070,730.30
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			250,000.000	240,000.00
HAWAII HOTEL TRUST MAUI A 144A VAR RT 05/15/2038 DD 05/24/19			1,727,000.000	1,413,520.49
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	457,887.19
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			775,000.000	720,750.00
HCA INC 3.500% 09/01/2030 DD 02/26/20			3,120,000.000	2,830,500.04
HCA INC 4.125% 06/15/2029 DD 06/12/19			1,635,000.000	1,637,816.70
HCA INC 5.000% 03/15/2024 DD 03/17/14			1,945,000.000	2,013,831.51
HCA INC 5.250% 04/15/2025 DD 10/17/14			955,000.000	1,001,576.77
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,416,000.000	3,492,860.00
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,397,989.70
HCA INC 5.875% 02/01/2029 DD 01/30/19			665,000.000	703,237.50
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			92,175.030	85,492.34
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,129,855.500	991,448.20
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	10,640.96
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			246,875.000	208,856.25
HEARTHSIDE FOOD 4/18 COV-LITE TL			870,569.620	722,572.78
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/30/2025 DD 04/03/18			1,114,361.340	850,625.44
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			132,000.000	137,611.53
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			6,000,000.000	5,808,117.00

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HENRY COMPANY 9/16 COV-LITE TLB			642,703.410	536,258.87
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,013,000.000	942,090.00
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			577,000.000	327,332.10
HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19			2,298,000.000	1,206,450.00
HERTZ CORP/THE 144A 7.125% 08/01/2026 DD 08/01/19			747,000.000	395,693.37
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			806,000.000	652,860.00
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,677,000.000	1,331,538.43
HESS CORP 7.875% 10/01/2029 DD 10/01/99			301,000.000	241,163.86
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			1,659,000.000	1,605,220.13
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			7,539,000.000	7,099,100.18
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			560,000.000	288,400.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	79,907.41
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			1,432,000.000	658,720.00
HILCORP ENERGY I LP / HIL 144A 5.750% 10/01/2025 DD 06/04/15			1,060,000.000	487,600.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			851,000.000	374,440.00
HILEX POLY 12/16 COV-LITE TL			511,717.270	463,104.13
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,481.400	309,945.66
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,106,960.00
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			851,000.000	799,940.00
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	487,218.53
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	418,676.33
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	2,941,450.75
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	271,185.41
HOFFMASTER 6/18 COV-LITE TL			454,725.000	322,854.75
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,106,000.000	926,275.00
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20			704,000.000	709,523.69
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			773,558.410	704,961.72
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			988,000.000	975,650.00
HOWMET AEROSPACE INC 5.400% 04/15/2021 DD 04/21/11			393,000.000	389,600.55
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			1,179,000.000	1,162,790.64
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	877,520.88
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	284,252.03
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,092,096.97
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	534,302.96
HSBC HOLDINGS PLC 4.950% 03/31/2030 DD 03/31/20			1,749,000.000	1,909,905.10
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			388,000.000	399,071.27
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19			340,000.000	329,831.32
HSBC HOLDINGS PLC VAR RT 11/22/2023 DD 11/22/17			749,000.000	740,886.50
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	139,521.48

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	602,350.00
HUB INTERNATIONAL 10/19 INCREM 0.000% 04/25/2025 DD 10/09/19			748,125.000	701,367.19
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18			978,381.450	908,916.37
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,508,000.000	1,492,920.00
HUBBARD RADIO 5/15 TLB			403,812.160	341,895.64
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			396,000.000	344,520.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			2,256,000.000	1,962,720.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			890,000.000	910,987.54
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,255,000.000	1,233,944.74
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	633,600.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			990,000.000	1,002,785.86
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,016,600.00
HUNTINGTON BANCSHARES INC/OH 2.550% 02/04/2030 DD 02/04/20			1,195,000.000	1,066,857.47
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15			3,628,000.000	3,742,305.80
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,199,000.000	1,005,640.04
HYUNDAI AUTO RECEIVABLES A A3 2.660% 06/15/2023 DD 04/10/19			1,365,000.000	1,372,184.67
HYUNDAI AUTO RECEIVABLES B A4 2.000% 04/15/2025 DD 11/06/19			251,000.000	253,029.87
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,646,000.000	2,570,615.12
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	424,085.35
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			821,000.000	820,385.42
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,060,451.31
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			235,000.000	227,362.50
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			765,000.000	688,500.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			382,000.000	334,250.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			1,265,361.000	1,197,355.44
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			1,790,396.000	1,558,754.57
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			654,000.000	510,120.00
IHS MARKIT LTD 4.250% 05/01/2029 DD 04/08/19			2,550,000.000	2,562,627.45
IHS NETHERLANDS HOLDCO BV 144A 8.000% 09/18/2027 DD 09/18/19			400,000.000	328,080.00
ILFC (AERCAP) 2/18 TLB			51,348.000	51,348.00
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			238,230.720	213,812.07
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			637,090.910	642,671.82
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			1,035,000.000	1,047,627.00
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			3,003,455.543	2,353,958.28
IMPERIAL BRANDS FINANCE P 144A 2.950% 07/21/2020 DD 07/21/15			3,656,000.000	3,648,996.75
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,947,000.000	4,661,460.55
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	454,923.61
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			802,403.840	644,595.08
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	967,251.83

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INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			587,000.000	587,000.00
INDONESIA ASAHAN ALUMINIU 144A 5.710% 11/15/2023 DD 11/15/18			2,310,000.000	2,361,730.99
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	904,408.31
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	743,360.09
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17			240,000.000	245,555.57
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			1,045,000.000	1,082,721.79
INDONESIA TREASURY BOND 5.625% 05/15/2023			3,240,000,000.000	192,553.67
INDONESIA TREASURY BOND 6.125% 05/15/2028			25,320,000,000.000	1,364,287.64
INDONESIA TREASURY BOND 6.500% 06/15/2025			10,715,000,000.000	636,592.38
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	164,885.46
INDONESIA TREASURY BOND 7.000% 05/15/2022			7,255,000,000.000	452,558.40
INDONESIA TREASURY BOND 7.000% 05/15/2027			12,300,000,000.000	718,068.63
INDONESIA TREASURY BOND 7.000% 09/15/2030			13,621,000,000.000	780,847.25
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	575,059.34
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	418,276.62
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	120,427.86
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	402,803.37
INDONESIA TREASURY BOND 8.250% 07/15/2021			5,118,000,000.000	323,696.56
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	622,786.72
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	593,453.70
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	689,665.82
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	419,186.60
INEOS 10/17 (USD) TLB			107,525.000	97,982.16
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,457,000.000	1,325,870.00
INFORMATICA 2/20 (USD) COV-LIT 0.000% 02/25/2027 DD 02/05/20			1,384,000.000	1,192,551.28
INFORMATICA 2/20 2ND LIEN COV- 0.000% 02/25/2025 DD 02/05/20			434,000.000	381,920.00
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	73,778.40
INMARSAT 9/19 COV-LITE TLB 0.000% 09/23/2026 DD 09/06/19			1,850,000.000	1,447,625.00
INNPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			873,000.000	846,810.00
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			220,000.000	207,077.20
INTEL CORP 3.300% 10/01/2021 DD 09/19/11			1,248,000.000	1,302,862.97
INTEL CORP 3.900% 03/25/2030 DD 03/25/20			745,000.000	849,886.71
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			310,000.000	373,903.16
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	869,870.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,359,000.000	855,762.30
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			1,341,000.000	878,355.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			2,560,000.000	524,800.00
INTER PIPELINE LTD 6.625% 19-NOV-2079			880,000.000	517,087.72
INTERNATIONAL BANK FOR RECONST 1.900% 01/16/2025 DD 01/16/20			1,355,000.000	985,032.22

Asset Detail

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As Of Date : 3/31/2020

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INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			3,305,000.000	2,053,383.10
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	713,691.70
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	641,216.76
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	276,703.36
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	978,821.40
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,025,253.65
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,303,000.000	2,922,791.67
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			1,613,000.000	1,600,879.52
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			2,864,000.000	2,852,785.95
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17			897,000.000	754,377.01
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,457,303.71
INTRAWEST 7/17 (USD) TLB1			1,842,498.920	1,658,249.03
INVITATION HOMES 2/17 TLB			1,055,000.000	896,750.00
ION MEDIA 7/19 TLB 0.000% 12/17/2024 DD 07/09/19			1,209,277.320	1,100,442.36
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			701,000.000	716,772.50
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,527,519.90
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			2,193,000.000	1,727,897.60
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			2,315,000.000	2,902,499.07
IRI 11/18 TLB 0.000% 11/07/2025 DD 10/23/18			2,404,562.500	1,890,587.27
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			590,000.000	582,802.00
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,532,000.000	1,524,340.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			1,796,000.000	1,870,102.96
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			1,154,000.000	1,267,449.74
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20			655,000.000	655,000.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	2,090,876.23
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			1,296,000.000	1,232,107.20
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			1,759,000.000	1,744,133.83
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	205,940.89
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			552,378.840	488,964.03
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			804,000.000	837,295.41
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	232,818.01
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	207,235.76
J.P. MORGAN CHASE ICON D 144A 5.038% 01/05/2034 DD 04/01/19			216,000.000	201,759.12
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,404,974.57
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	515,747.67
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,235,000.000	1,263,895.67
J.P. MORGAN CHASE WIKI C 144A 3.554% 10/05/2031 DD 10/01/16			200,000.000	166,898.14
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			3,163,000.000	2,560,798.64
JACOBS ENTERTAINMENT INC 144A 7.875% 02/01/2024 DD 02/07/17			96,000.000	80,880.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,113,000.000	832,301.40
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,950,000.000	1,984,125.00
JAMES HARDIE INTERNATIONAL 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	633,366.72
JAMES HARDIE INTERNATIONAL 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	320,355.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,287,153.54
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			376,000,000.000	3,509,751.33
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			395,000.000	393,649.10
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	343,822.50
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			1,634,000.000	1,650,340.00
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			583,000.000	590,287.50
JDA SOFTWARE 10/16 TLB			82,237.500	78,125.63
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,964,000.000	1,987,464.59
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,033,033.80
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,138,136.84
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,031,020.90
JO-ANN STORES 9/16 TL			1,221,946.650	441,648.18
JOHN DEERE CAPITAL CORP 1.750% 03/09/2027 DD 03/09/20			335,000.000	322,034.23
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			430,000.000	399,900.00
JOSTENS/CHAMP ACQUISITION 0.000% 12/19/2025 DD 11/27/18			410,025.000	312,984.39
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,230,038.31
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,872,346.64
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	742,299.96
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			4,034,180.937	4,015,418.77
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	3,550,841.65
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	787,172.61
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			4,104,000.000	3,896,441.84
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	1,898,765.00
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,298,544.720	1,217,569.68
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,049,930.640	1,644,159.58
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			850,000.000	841,334.59
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	986,843.53
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,046,339.44
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,465,098.571	1,660,689.23
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			1,314,232.710	384,413.07
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			28,265.920	1,271.96
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,015.82
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			337,634.710	306,648.38
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,067,393.77
JPMORGAN CHASE & CO 2.295% 08/15/2021 DD 08/08/16			764,000.000	763,210.19

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JPMORGAN CHASE & CO 2.550% 03/01/2021 DD 03/01/16			971,000.000	973,322.22
JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16			725,000.000	763,447.63
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	581,655.39
JPMORGAN CHASE & CO VAR RT 01/15/2023 DD 12/08/16			221,000.000	211,962.13
JPMORGAN CHASE & CO VAR RT 03/13/2026 DD 03/13/20			2,395,000.000	2,381,596.12
JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			230,000.000	246,934.91
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19			705,000.000	756,065.79
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			6,000,000.000	5,413,826.10
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,275,000.000	1,423,252.84
JPMORGAN CHASE & CO VAR RT 10/24/2023 DD 10/24/16			3,100,000.000	3,000,521.00
JPMORGAN CHASE BANK NA VAR RT 04/26/2021 DD 04/26/18			4,220,000.000	4,218,274.15
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	10,989.53
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			154,513.981	91,163.25
JSL EUROPE SA 144A 7.750% 07/26/2024 DD 07/26/17			565,000.000	407,528.85
JUICE PLUS+ 11/18 TL			834,374.980	333,750.00
K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18			799,439.160	624,226.08
KALLPA GENERACION SA 144A 4.125% 08/16/2027 DD 08/16/17			200,000.000	179,702.00
KAR AUCTION 9/19 COV-LITE B6 TLB			1,006,177.630	925,683.42
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,148,000.000	1,096,340.00
KAZMUNAYGAS NATIONAL CO J 144A 3.875% 04/19/2022 DD 04/19/17			550,000.000	528,204.60
KAZTRANS GAS JSC 144A 4.375% 09/26/2027 DD 09/26/17			200,000.000	179,292.00
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			756,000.000	774,285.46
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			116,000.000	103,785.20
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	301,285.30
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14			1,034,000.000	981,423.17
KEURIG DR PEPPER 2/19 TL			2,404,221.530	2,187,841.59
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			640,000.000	632,774.65
KEYCORP 2.550% 10/01/2029 DD 09/11/19			640,000.000	571,327.93
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,038,000.000	1,017,240.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			1,045,000.000	1,043,537.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,162,815.840	1,035,150.29
KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19			1,658,000.000	1,517,863.52
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	131,242.04
KINDER MORGAN INC 4.300% 06/01/2025 DD 11/26/14			615,000.000	627,577.19
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	64,837.50
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	154,385.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			1,843,000.000	1,861,430.00
KLA CORP 3.300% 03/01/2050 DD 02/28/20			365,000.000	341,960.74
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	427,632.60

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	298,200.00
KONTOOR 5/19 COV-LITE TLB 0.000% 05/15/2026 DD 04/22/19			460,866.680	405,562.68
KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19			896,000.000	814,700.87
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			962,000.000	866,586.44
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			957,000.000	906,074.23
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			646,000.000	621,059.67
KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17			5,910,000.000	5,590,154.16
KREDITANSTALT FUER WIEDER REGS 1.375% 02/01/2021			730,000.000	912,220.15
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	426,630.17
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			510,000.000	570,984.19
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,095,298.04
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			1,065,000.000	1,264,665.20
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			2,065,000.000	1,288,794.44
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			382,000.000	291,809.80
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			566,000.000	418,840.00
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			637,000.000	502,529.30
L3 TECHNOLOGIES INC 4.950% 02/15/2021 DD 02/07/11			1,450,000.000	1,463,935.02
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			786,000.000	620,940.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			849,000.000	698,557.20
LADDER CAPITAL FINANCE HO 144A 5.875% 08/01/2021 DD 08/01/14			443,000.000	372,120.00
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15			200,000.000	144,000.00
LAMAR MEDIA CORP 144A 3.750% 02/15/2028 DD 02/06/20			682,000.000	639,293.16
LAMAR MEDIA CORP 144A 4.000% 02/15/2030 DD 02/06/20			691,000.000	642,630.00
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			1,158,000.000	463,200.00
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19			2,195,000.000	1,989,922.79
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			4,148,000.000	3,743,887.44
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	393,750.00
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	860,001.14
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			384,861.350	251,441.47
LEARNING CARE 3/18 COV-LITE TLB			717,166.000	561,856.53
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			2,082,000.000	2,040,360.00
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			1,090,000.000	1,087,275.00
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			297,000.000	271,755.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	323,565.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			950,000.000	960,925.00
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	810,967.50
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19			150,000.000	149,085.00
LIBERTY LATIN 10/19 TLB 0.000% 10/15/2026 DD 10/09/19			825,000.000	755,906.25
LIFE TIME FITNESS 1/17 TL			1,145,010.720	840,151.61

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As Of Date : 3/31/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIFEPOINT HEALTH INC 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	442,740.00
LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18			775,897.770	584,507.07
LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18			43,761.993	32,967.22
LIMA METRO LINE 2 FINANCE 144A 4.350% 04/05/2036 DD 08/01/19			200,000.000	188,500.00
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19			1,598,000.000	1,483,548.63
LIONS GATE 3/18 TLA 0.000% 03/20/2023 DD 03/02/18			1,011,750.000	897,088.38
LISTRINDO CAPITAL BV 144A 4.950% 09/14/2026 DD 09/13/16			400,000.000	348,000.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,188,000.000	1,057,320.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			521,000.000	474,297.56
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			722,000.000	731,418.25
LLOYDS BANK PLC REGS VAR RT 09/13/2021			865,000.000	1,068,161.41
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			1,169,000.000	1,050,697.20
LLPL CAPITAL PTE LTD 144A 6.875% 02/04/2039 DD 02/04/19			384,520.000	374,426.36
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			1,782,000.000	1,522,752.32
LOANCORE 2018-CRE1 CRE1 A 144A VAR RT 05/15/2028 DD 06/05/18			548,000.000	454,840.00
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			394,000.000	373,672.00
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			1,868,000.000	1,817,781.63
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,891,000.000	1,804,405.62
LOGAN QUAKER LLC			2,856,354.540	2,580,709.07
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	90,199.88
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,792,550.075	1,344,412.55
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	81,311.50
LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			345,000.000	399,411.42
LOWE'S COS INC 4.000% 04/15/2025 DD 03/26/20			2,075,000.000	2,217,027.83
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	157,536.00
LPL HOLDINGS INC 144A 4.625% 11/15/2027 DD 11/12/19			356,000.000	325,604.72
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,707,553.990	3,726,095.46
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,094,000.000	897,080.00
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			371,982.420	205,829.04
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	202,000.00
LUMOS NETWORKS 10/17 COV-LITE TLB			112,699.990	98,612.49
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			217,000.000	224,353.06
M/I HOMES INC 144A 4.950% 02/01/2028 DD 01/22/20			150,000.000	127,312.50
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17			1,187,000.000	1,062,365.00
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,060,450.12
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,363,568.98
MACDONALD DETTWILER (MDA) 7/17 TLB			1,756,027.810	1,466,283.22
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,030,944.83
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	893,362.69

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MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	232,601.68
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	726,257.60
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	239,262.28
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			175,000.000	154,037.09
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,631,000.000	978,600.00
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	473,596.74
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	654,183.95
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,053,835.99
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	644,028.66
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	763,524.82
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	839,432.58
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	949,476.59
MANITOWOC 10/18 TLB			167,895.334	128,930.18
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	249,300.85
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			2,568,000.000	1,713,136.60
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			195,000.000	133,305.62
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	524,598.38
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			644,000.000	609,816.05
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			3,568,000.000	3,368,490.46
MARB BONDSCO PLC 144A 7.000% 03/15/2024 DD 03/15/17			1,322,000.000	1,176,580.00
MARRIOTT INTERNATIONAL INC/MD VAR RT 12/01/2020 DD 11/16/18			1,163,000.000	1,088,324.39
MARRIOTT OWNERSHIP RESORTS/MAR 0.000% 08/29/2025 DD 11/20/19			282,155.340	245,475.15
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14			640,000.000	653,750.37
MARTIN MARIETTA MATERIALS INC VAR RT 05/22/2020 DD 05/22/17			750,000.000	744,634.26
MASERGY COMMUNICATIONS 6/17 TL B			346,642.060	291,179.33
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	505,729.65
MASSMUTUAL GLOBAL FUNDING 144A 2.350% 01/14/2027 DD 01/14/20			1,036,000.000	1,085,081.18
MASSMUTUAL GLOBAL FUNDING 144A 2.750% 06/22/2024 DD 06/22/17			765,000.000	754,696.61
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	196,664.30
MASTERCARD INC 3.300% 03/26/2027 DD 03/26/20			855,000.000	931,541.25
MASTERCARD INC 3.350% 03/26/2030 DD 03/26/20			1,239,000.000	1,372,104.38
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			4,801,000.000	1,406,693.00
MATCH GROUP 2/20 TLB 0.000% 02/05/2027 DD 02/07/20			730,000.000	654,569.10
MATCH GROUP INC 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	898,218.75
MATCH GROUP INC 144A 5.000% 12/15/2027 DD 12/04/17			62,000.000	59,210.00
MATCH GROUP INC 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	153,755.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	724,399.69
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			425,000.000	365,500.00
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			872,000.000	896,241.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			655,000.000	666,069.50
MATTEL INC 5.450% 11/01/2041 DD 11/08/11			217,000.000	171,430.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,325,000.000	1,219,000.00
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	410,940.28
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20			930,000.000	976,435.73
MCDONALD'S CORP VAR RT 10/28/2021 DD 05/22/18			725,000.000	713,387.06
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	466,549.03
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			2,577,000.000	1,629,952.50
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	132,645.51
MERCEDES-BENZ AUTO LEASE B A3 3.210% 09/15/2021 DD 11/20/18			510,000.000	512,082.74
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			537,998.000	522,935.67
MEREDITH 2/20 COV-LITE TL 0.000% 01/31/2025 DD 02/10/20			656,867.300	577,222.14
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	836,600.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	999,067.50
MERRILL COMMUNICATIONS 10/19 C 0.000% 10/05/2026 DD 09/12/19			783,037.500	689,073.00
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			299,608.392	260,902.34
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,317,241.576	329,310.39
MEXICAN BONOS 7.750% 05/29/2031			29,990,000.000	1,310,768.54
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			200,000.000	178,500.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,262,000.000	1,142,110.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	641,750.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	320,450.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	252,320.00
MGM GROWTH PROPERTIES OPERATIN 5.750% 02/01/2027 DD 08/01/19			1,081,000.000	940,470.00
MICHAELS STORES 5/18 TLB			1,269,982.300	1,054,085.30
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,415.060	13,657.74
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			104,101.800	92,234.19
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			488,270.500	468,739.68
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	52,867.29
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	114,660.00
MIDCONTINENT 7/19 TL 0.000% 07/29/2026 DD 07/15/19			785,788.160	726,854.05
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			526,000.000	505,418.87
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			3,372,000.000	3,147,823.70
MILFORD CROSSING LLC			985,875.963	992,538.12
MINEJESA CAPITAL BV 144A 4.625% 08/10/2030 DD 08/10/17			400,000.000	357,166.00
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,193.910	23,430.34
MISYS 6/17 (USD) COV-LITE TLB			74,083.710	62,971.15
MITEL NETWORKS 7/18 TL 0.000% 11/30/2025 DD 06/26/18			789,999.660	541,710.67
mitsubishi UFJ Financial Group 2.193% 02/25/2025 DD 02/25/20			9,118,000.000	9,070,384.70

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MITSUBISHI UFJ FINANCIAL GROUP 3.218% 03/07/2022 DD 03/07/19			1,131,000.000	1,149,335.79
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			445,000.000	463,905.38
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19			1,340,000.000	1,323,300.40
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			549,282.113	378,642.13
MMC NORILSK NICKEL OJSC V 144A 4.100% 04/11/2023 DD 04/11/17			1,200,000.000	1,197,792.00
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024			715,000.000	773,093.68
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			878,750.580	676,637.95
MONDELEZ INTERNATIONAL HO 144A 2.125% 09/19/2022 DD 09/19/19			1,900,000.000	1,882,373.27
MONEYGRAM PAYMENT 6/19 TLB			969,419.030	693,134.60
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,500,267.71
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	342,900.00
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			1,548,000.000	1,397,070.00
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	742,765.95
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	565,795.27
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	829,501.02
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,228,270.66
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	420,557.50
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	85,728.04
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	490,047.33
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	343,645.20
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,452,977.96
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,217,185.65
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,833,263.36
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,467,329.50
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			1,740,000.000	1,624,623.91
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	567,687.96
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,477,390.50
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	950,039.54
MORGAN STANLEY CAPITAL I H7 A3 3.005% 07/15/2052 DD 07/01/19			452,835.000	470,193.48
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	872,483.45
MORGAN STANLEY VAR RT 01/20/2023 DD 01/22/20			2,030,000.000	1,889,639.72
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			411,000.000	411,803.71
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,850,000.000	3,717,175.00
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	787,500.00
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	500,439.49
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	503,341.47
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,463,000.000	1,272,897.78
MPLX LP 144A 5.250% 01/15/2025 DD 07/15/19			4,824,000.000	4,134,930.53
MPLX LP 144A 6.375% 05/01/2024 DD 05/01/19			1,838,000.000	1,648,803.71

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MPLX LP 5.500% 02/15/2049 DD 11/15/18			890,000.000	750,574.86	
MPLX LP VAR RT 09/09/2021 DD 09/09/19			7,050,000.000	6,661,792.95	
MPLX LP VAR RT 09/09/2022 DD 09/09/19			5,908,000.000	5,496,674.82	
MPLX LP VAR RT 12/31/2049 DD 02/15/19			535,000.000	326,350.00	
MPT OPERATING PARTNERSHIP LP / 4.625% 08/01/2029 DD 07/26/19			500,000.000	465,000.00	
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			250,000.000	237,187.50	
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	218,890.00	
MULTIPLAN 6/16 COV-LITE TL			1,474,965.080	1,299,193.49	
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,137,000.000	673,672.50	
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			713,000.000	559,120.34	
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	579,609.00	
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			523,144.330	502,740.55	
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			365,625.000	269,648.44	
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			635,000.000	621,099.63	
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			1,527,000.000	335,940.00	
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			536,000.000	182,240.00	
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			409,000.000	130,880.00	
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			1,086,700.660	820,458.99	
NASCAR 7/19 COV-LITE TLB 0.000% 07/27/2026 DD 05/23/19			608,632.980	530,727.96	
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			686,312.500	590,228.75	
NATIONAL BANK OF CANADA 144A 2.150% 10/07/2022 DD 10/09/19			975,000.000	966,301.59	
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	542,850.00	
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	359,298.89	
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	358,890.00	
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	247,830.57	
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			1,548,000.000	1,490,325.37	
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	636,500.00	
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,181,000.000	1,066,039.11	
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			1,180,000.000	1,171,472.03	
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			415,000.000	393,347.00	
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			1,040,000.000	884,000.00	
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	489,871.40	
NATIXIS COMMERCIAL MILE D 144A VAR RT 07/15/2036 DD 12/23/19			215,000.000	208,587.78	
NATIXIS COMMERCIAL MILE F 144A VAR RT 07/15/2036 DD 12/23/19			350,000.000	288,872.68	
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	381,320.50	
NAVICURE/WAYSTAR 9/19 TLB 0.000% 09/18/2026 DD 09/03/19			985,000.000	901,275.00	
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	800,805.00	
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,637,000.000	1,538,780.00	
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			622,000.000	572,240.00	

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NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			866,000.000	801,050.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	988,790.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			1,121,000.000	1,149,025.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	302,796.48
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,027,603.150	883,738.71
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			2,232,000.000	2,232,000.00
NBK SPC LTD 144A 2.750% 05/30/2022 DD 05/30/17			200,000.000	197,125.20
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	286,375.00
NBTY 8/17 COV-LITE TL 0.000% 09/15/2024 DD 08/01/17			1,584,375.000	1,252,543.50
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	701,580.00
NCR CORP 144A 5.750% 09/01/2027 DD 08/21/19			657,000.000	597,870.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	764,864.10
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	662,700.00
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,460,497.71
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,386,256.80
NEP 10/18 (USD) TL			13,964.650	8,535.89
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			976,000.000	990,786.40
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	240,734.80
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,768,510.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			991,000.000	1,046,496.00
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			4,551,000.000	4,862,743.50
NEVADA POWER CO 2.400% 05/01/2030 DD 01/30/20			654,000.000	620,354.76
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,713,975.45
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	146,400.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,283,675.63
NEW ORLEANS HOTEL HNLA D 144A VAR RT 04/15/2032 DD 05/15/19			285,000.000	240,707.10
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			854,601.160	843,632.10
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			365,192.330	346,046.83
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			350,000.000	348,983.53
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	905,714.92
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	352,671.30
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	368,430.90
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	101,532.00
NEW YORK LIFE GLOBAL FUND 144A 2.000% 01/22/2025 DD 01/22/20			3,580,000.000	3,556,981.28
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	17,744.70
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			840,000.000	846,888.00
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			2,914,000.000	1,838,180.88
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	86,252.52
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			5,686,000.000	5,770,999.39

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As Of Date : 3/31/2020

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NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20			1,220,000.000	1,133,569.98
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			97,684.420	90,846.51
NEXSTAR BROADCASTING 6/19 0.000% 06/19/2026 DD 06/10/19			725,271.940	672,327.09
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	790,833.77
NEXTERA ENERGY CAPITAL HOLDING 2.403% 09/01/2021 DD 08/08/19			265,000.000	264,765.93
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	843,407.29
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			1,110,000.000	1,127,734.48
NEXTERA ENERGY CAPITAL HOLDING 3.300% 08/15/2022 DD 03/06/19			1,575,000.000	1,605,578.61
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			1,607,000.000	1,608,656.11
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19			910,000.000	836,833.40
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	138,597.21
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			1,912,000.000	1,324,112.79
NEXTERA ENERGY CAPITAL HOLDING VAR RT 09/28/2020 DD 03/27/19			1,000,000.000	1,000,848.34
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			930,000.000	774,411.00
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			500,000.000	475,000.00
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	625,950.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,125,000.000	1,096,875.00
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	989,328.19
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	853,350.30
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	336,254.80
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,580,000.000	1,556,300.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			165,000.000	56,100.00
NGL ENERGY PARTNERS LP / NGL E 7.500% 04/15/2026 DD 10/15/19			300,000.000	102,229.51
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,812,000.000	2,683,712.94
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	381,802.65
NIKE INC 2.400% 03/27/2025 DD 03/27/20			1,245,000.000	1,293,724.36
NISOURCE INC 2.650% 11/17/2022 DD 11/17/17			2,854,000.000	2,879,816.25
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19			1,550,000.000	1,470,682.47
NISOURCE INC 3.650% 06/15/2023 DD 12/15/18			1,960,000.000	2,007,285.27
NISOURCE INC VAR RT 12/31/2049 DD 12/15/18			370,000.000	329,300.00
NISSAN AUTO RECEIVABLES 2 C A3 1.930% 07/15/2024 DD 10/23/19			1,636,000.000	1,652,135.05
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			1,018,772.750	1,021,297.58
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,723,618.76
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	446,840.25
NISSAN MOTOR ACCEPTANCE C 144A 2.600% 09/28/2022 DD 09/28/17			1,645,000.000	1,567,365.66
NISSAN MOTOR ACCEPTANCE C 144A 2.650% 07/13/2022 DD 07/13/17			159,000.000	153,584.43
NISSAN MOTOR ACCEPTANCE C 144A 2.800% 01/13/2022 DD 01/13/17			2,649,000.000	2,524,339.83
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2022 DD 09/28/17			1,330,000.000	1,236,964.67
NN 9/16 TLB			917,363.350	655,914.79

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14			285,000.000	175,876.70
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	1,970,434.10
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			9,000,000.000	848,833.44
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	949,423.87
NORDIC INVESTMENT BANK 1.375% 07/15/2020			5,200,000.000	494,626.42
NORDIC INVESTMENT BANK 1.500% 01/24/2022			7,000,000.000	673,788.01
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			871,146.450	679,494.23
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,244,587.645	1,115,945.85
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	549,038.06
NORTHROP GRUMMAN CORP 2.550% 10/15/2022 DD 10/13/17			1,371,000.000	1,370,629.30
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			620,000.000	786,808.29
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	274,187.13
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	749,299.31
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			9,875,000.000	986,424.20
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			1,520,000.000	1,319,633.60
NOVARTIS CAPITAL CORP 1.750% 02/14/2025 DD 02/14/20			738,000.000	743,212.17
NOVARTIS CAPITAL CORP 2.200% 08/14/2030 DD 02/14/20			459,000.000	469,831.75
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			1,334,000.000	1,187,260.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,091,000.000	2,052,034.22
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			1,696,000.000	1,663,795.47
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			631,000.000	649,930.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			270,000.000	275,400.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,371,000.000	1,425,840.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			4,430,000.000	4,640,425.00
NSTAR ELECTRIC CO 3.950% 04/01/2030 DD 03/26/20			505,000.000	552,295.24
NUMERICABLE / YPSO / ALTICE 0.000% 08/14/2026 DD 07/09/18			977,625.000	926,299.69
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			257,346.900	236,115.78
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			306,337.500	277,235.44
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	400,544.80
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			996,000.000	737,040.00
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	820,112.64
NVIDIA CORP 2.850% 04/01/2030 DD 03/31/20			1,520,000.000	1,586,296.81
NXP BV / NXP FUNDING LLC 144A 3.875% 06/18/2026 DD 06/18/19			1,290,000.000	1,254,926.11
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			703,000.000	720,417.60
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			1,714,000.000	1,853,180.27
NYKREDIT REALKREDIT A/S 1.000% 01/01/2024			14,900,000.000	2,269,873.24
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	320,070.55
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			320,000.000	305,164.61
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			164,198.810	163,888.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			3,728,000.000	736,280.00
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	114,400.00
OCCIDENTAL PETROLEUM CORP 2.600% 04/15/2022 DD 04/04/16			27,000.000	19,437.24
OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12			393,000.000	232,738.48
OCCIDENTAL PETROLEUM CORP 2.700% 08/15/2022 DD 08/08/19			757,000.000	539,775.43
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			1,377,000.000	753,666.69
OCCIDENTAL PETROLEUM CORP 3.125% 02/15/2022 DD 08/18/11			1,842,000.000	1,344,486.50
OCCIDENTAL PETROLEUM CORP 4.850% 03/15/2021 DD 09/15/19			722,000.000	606,112.40
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	1,342,148.06
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			4,431,000.000	2,969,463.54
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	141,200.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	324,420.04
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,140,069.75
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,413,677.14
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	653,709.10
OCWEN FINANCIAL 12/16 TLB			513,760.360	457,246.72
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			825,000.000	871,245.73
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	465,138.64
ON SEMICONDUCTOR 9/19 TLB			711,425.000	665,182.38
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,177,545.96
ONE OK 11/18 TLA			839,166.670	812,942.71
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,413,320.05
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	305,938.89
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	182,245.78
ONEOK INC 2.200% 09/15/2025 DD 03/10/20			2,020,000.000	1,558,532.57
ONEOK INC 4.450% 09/01/2049 DD 08/15/19			370,000.000	287,108.57
ONEOK INC 4.500% 03/15/2050 DD 03/10/20			315,000.000	237,058.97
OPTION CARE/BIOSCRIP 5/19 0.000% 12/31/2022 DD 05/07/19			618,450.000	507,129.00
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20			3,200,000.000	3,230,264.67
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			217,967.930	214,201.24
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,215,422.75
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,740.90
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,124,067.66
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	239,912.10
ORYX SOUTHERN/ORYX MIDSTREAM 0.000% 12/31/2022 DD 04/02/19			875,491.570	525,294.94
OTIS WORLDWIDE CORP 144A 2.056% 04/05/2025 DD 02/27/20			1,818,000.000	1,776,798.72
OTIS WORLDWIDE CORP 144A 2.565% 02/15/2030 DD 02/27/20			836,000.000	812,506.12

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,132,000.000	1,007,480.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			1,187,000.000	1,092,040.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	485,100.00
OWENS CORNING 3.950% 08/15/2029 DD 08/12/19			750,000.000	707,999.19
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,309,515.68
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	194,025.00
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19			1,306,485.000	1,271,765.81
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	1,035,000.00
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			690,000.000	774,843.42
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	233,846.78
PANAMA GOVERNMENT INTERNATIONA 3.160% 01/23/2030 DD 07/23/19			995,000.000	995,009.95
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13			735,000.000	790,132.35
PANASONIC CORP 144A 2.536% 07/19/2022 DD 07/19/19			1,130,000.000	1,109,612.22
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			1,430,000.000	1,396,000.00
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,855,591.980	1,642,198.90
PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19			411,000.000	388,395.00
PANTHER BF AGGREGATOR 2 L 144A 8.500% 05/15/2027 DD 04/01/19			870,000.000	758,988.00
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			270,000.000	169,425.00
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			1,115,000.000	1,109,425.00
PAREXEL INTERNATIONAL 8/17 TLB			739,682.020	627,805.11
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	197,108.47
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,106,000.000	959,394.59
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	3,757,235.45
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			2,638,000.000	2,269,998.71
PARK PLACE LLC			913,215.397	1,303,388.92
PARSLEY ENERGY LLC / PARS 144A 4.125% 02/15/2028 DD 02/11/20			826,000.000	561,680.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,658,000.000	1,260,080.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			212,000.000	163,765.76
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			1,372,000.000	967,260.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			312,676.823	151,329.33
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,217,000.000	1,208,091.56
PBF HOLDING CO LLC / PBF 144A 6.000% 02/15/2028 DD 01/24/20			109,000.000	71,940.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			900,000.000	480,375.00
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			659,000.000	655,599.05
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			736,481.480	515,537.03
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	736,300.00
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			222,187.500	166,242.91
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			1,418,000.000	1,323,142.47
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			2,399,000.000	2,435,622.51

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	654,746.92
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	450,787.88
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,243,701.44
PERU LNG SRL 144A 5.375% 03/22/2030 DD 03/22/18			200,000.000	120,000.00
PERUSAHAAN LISTRIK NEGARA 144A 4.875% 07/17/2049 DD 07/17/19			200,000.000	191,000.00
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	913,272.50
PERUSAHAAN LISTRIK NEGARA 144A 5.500% 11/22/2021 DD 11/22/11			81,000.000	81,405.00
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,206,768.80
PETROBRAS GLOBAL FINANCE 144A 5.093% 01/15/2030 DD 09/18/19			2,122,000.000	1,925,715.00
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			700,000.000	660,310.00
PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18			270,000.000	261,495.00
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,539,431.25
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			1,292,000.000	959,800.96
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			628,000.000	604,293.00
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	691,841.20
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,370,000.000	1,349,450.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			2,003,000.000	1,865,293.75
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			93,014.290	76,892.12
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			2,549,764.230	2,323,804.13
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,959,500.000	1,804,645.62
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			2,647,203.940	2,519,582.23
PHILIPPINE GOVERNMENT BOND 3.375% 08/20/2020			9,800,000.000	192,112.30
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			20,280,000.000	395,572.69
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			53,340,000.000	1,012,207.10
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	85,864.21
PHILIPPINE GOVERNMENT BOND 5.500% 03/08/2023			29,000,000.000	584,117.80
PHILIPPINE GOVERNMENT BOND 6.250% 03/12/2024			49,930,000.000	1,043,344.80
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,580,000.000	212,984.59
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	56,614.78
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			85,490,000.000	2,107,028.18
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,605,746.87
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	347,586.12
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	903,059.39
PHILLIPS 66 144A VAR RT 04/15/2020 DD 04/21/17			715,000.000	714,370.30
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			2,203,000.000	2,060,756.87
PIKE 7/19 COV-LITE TL 0.000% 07/24/2026 DD 07/16/19			565,127.450	522,742.89
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			3,742,000.000	3,011,111.14
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,478,000.000	739,000.00
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,416,964.999	3,039,322.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLANET FITNESS/UNITED PF 12/19 0.000% 12/30/2026 DD 12/30/19			640,000.000	460,800.00
PLANTRONICS 5/18 COV-LITE TLB			648,912.630	501,933.92
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			1,430,000.000	1,040,325.00
PLAYTIKA 12/19 COV-LITE TLB 0.000% 12/10/2024 DD 11/08/19			1,159,354.840	1,076,263.88
PLAZA MEXICO PREF LLC			760,359.262	946,634.31
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,234,795.160	1,043,401.91
PNC FINANCIAL SERVICES GROUP I 2.550% 01/22/2030 DD 01/22/20			2,519,000.000	2,436,308.03
PNC FINANCIAL SERVICES GROUP I 3.450% 04/23/2029 DD 04/22/19			405,000.000	401,208.70
PODS 5/18 TLB			951,464.850	842,046.40
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			285,180.000	221,014.51
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	233,100.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,340,000.000	1,501,151.08
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			965,000.000	1,103,146.26
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	676,842.75
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			2,710,000.000	2,594,825.00
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			1,581,000.000	1,627,086.15
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	420,106.50
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	1,934,590.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,382,000.000	3,465,569.22
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,085,260.430	987,586.99
POWERSCOURT			23,112,549.843	21,650,809.34
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			187,278.000	127,349.04
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			1,072,000.000	1,090,696.12
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	713,762.32
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	211,166.41
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	144,389.92
PPL CAPITAL FUNDING INC 4.200% 06/15/2022 DD 06/14/12			189,000.000	189,939.33
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			291,000.000	186,240.00
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,089,000.00
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	855,290.74
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	802,403.42
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			130,585.548	51,698.82
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			489,072.181	245,662.48
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	301,419.22
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			4,068,596.257	1,926,263.62
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	477,725.10
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	422,352.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,782.016	662,529.63
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			115,319.709	46,865.93

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREGIS 7/19 COV-LITE TLB 0.000% 07/24/2026 DD 07/02/19			827,925.000	716,155.12
PREMIER DISTRIBUTION LLC			2,163,068.158	1,942,970.80
PRESTIGE AUTO RECEIV 1A D 144A 3.010% 08/15/2025 DD 07/23/19			154,000.000	143,464.03
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			433,000.000	428,799.90
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,297,000.000	1,329,425.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,416,548.76
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			779,947.380	448,469.75
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	650,124.84
PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18			754,600.000	599,907.00
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			143,352.000	149,517.42
PROCTER & GAMBLE CO/THE 2.450% 03/25/2025 DD 03/25/20			1,064,000.000	1,117,982.90
PROCTER & GAMBLE CO/THE 2.800% 03/25/2027 DD 03/25/20			545,000.000	581,392.78
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20			465,000.000	516,482.29
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20			1,200,000.000	1,297,444.58
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,446,264.100	1,301,637.69
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,191,388.480	1,066,292.70
PROMETRIC 1/18 COV-LITE TL 0.000% 01/29/2025 DD 01/08/18			1,068,556.480	801,417.36
PROMIGAS SA ESP / GASES D 144A 3.750% 10/16/2029 DD 10/16/19			400,000.000	324,704.00
PROQUEST 10/19 COV-LITE TL 0.000% 10/23/2026 DD 10/03/19			638,400.000	593,712.00
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			2,455,000.000	1,848,938.31
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	683,696.43
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,259,595.28
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	553,335.16
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,137,095.38
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,369,000.000	1,149,960.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	565,497.20
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,140,406.24
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	818,865.84
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	440,757.09
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19			2,263,502.790	2,228,724.53
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20			2,401,648.140	1,897,991.54
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19			875,000.000	797,657.82
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17			440,000.000	423,023.68
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			245,000.000	245,327.43
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	214,115.00
PTC INC 144A 4.000% 02/15/2028 DD 02/13/20			330,000.000	316,899.00
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	867,463.86
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			235,000.000	244,521.23
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,871,568.97

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,192,012.500	1,013,210.63	
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			86,000.000	85,992.22	
PUGET ENERGY INC 6.500% 12/15/2020 DD 12/06/10			654,000.000	667,772.60	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			375,000.000	461,828.83	
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16			927,000.000	921,953.41	
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			750,000.000	801,960.00	
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			550,000.000	647,798.80	
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			879,000.000	320,835.00	
QEP RESOURCES INC 6.875% 03/01/2021 DD 08/16/10			2,286,000.000	1,165,860.00	
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,782,355.00	
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			743,613.814	1,258,269.15	
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	449,788.00	
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,970,000.000	1,960,150.00	
QUIKRETE 11/16 COV-LITE TLB			1,130,793.880	1,040,330.37	
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	393,612.77	
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			820,000.000	776,950.00	
RACKSPACE HOSTING 11/17 COV-LITE TLB			882,327.510	763,213.30	
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	575,450.00	
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	567,840.00	
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			452,000.000	329,960.00	
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			2,990,000.000	2,241,603.00	
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			53,000.000	38,160.00	
RAYTHEON TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			328,000.000	344,895.69	
RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15			370,000.000	402,014.78	
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,948,421.20	
RCN CABLE 12/16 COV-LITE TL			1,855,549.690	1,700,926.74	
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,203,000.000	1,150,639.43	
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			656,466.680	660,144.34	
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,521,095.740	1,564,769.75	
RECKITT BENCKISER TREASUR 144A VAR RT 006/24/2022 DD 06/26/17			5,600,000.000	5,400,948.11	
RED VENTURES 1/20 COV-LITE TLB			882,188.350	729,278.65	
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			1,100,000.000	954,250.00	
REDROOF INN MEZZ 2.0 LLC			1,100,633.499	1,390,677.22	
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			121,000.000	124,932.50	
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,644,000.000	1,734,420.00	
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			605,268.680	578,533.97	
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			350,000.000	331,502.50	
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/14/2025 DD 10/30/18			937,082.400	865,048.87	
REGIONS BANK/BIRMINGHAM AL VAR RT 04/01/2021 DD 01/26/18			800,000.000	783,155.29	

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REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			2,315,000.000	2,291,106.30
RELIANCE HOLDING USA INC 144A 5.400% 02/14/2022 DD 02/14/12			2,150,000.000	2,187,322.89
RENAISSANCE LEARNING 5/18 TL			673,012.500	555,793.91
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,020,000.000	1,172,498.34
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			589,920.870	564,376.29
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			1,227,000.000	1,070,557.50
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			3,756.310	4,325.77
RESTON PLAZA LLC			1,469,494.390	1,363,595.62
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			189,799.980	173,438.22
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	284,084.46
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	503,601.28
REYNOLDS GROUP 1/20 TLB			285,000.000	267,045.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,668,000.000	2,641,320.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,089,420.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,540,124.56
ROCKET SOFTWARE 11/18 COV-LITE TL			658,350.000	538,747.55
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,166,198.53
ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17			1,445,000.000	1,493,359.51
ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17			795,000.000	867,778.86
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	476,087.96
ROMANIAN GOVERNMENT INTER 144A 4.875% 01/22/2024 DD 01/22/14			460,000.000	482,979.76
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			2,440,000.000	2,499,524.63
ROPER TECHNOLOGIES INC 3.850% 12/15/2025 DD 12/07/15			1,550,000.000	1,754,287.21
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19			2,770,000.000	2,783,379.40
ROYAL BANK OF CANADA VAR RT 01/17/2023 DD 01/17/20			1,163,000.000	1,085,404.03
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	281,994.63
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			2,699,000.000	1,956,517.43
ROYALTY PHARMA/RPI 1/20 NEW RPI TLB			1,267,822.500	1,166,396.70
ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/07/2025 DD 02/05/20			7,878,342.500	7,090,508.25
ROYALTY PHARMA/RPI 2/20 REMAIN 0.000% 02/11/2027 DD 01/21/20			698,162.500	642,309.50
RP CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			285,000.000	271,548.00
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19			1,150,000.000	1,267,125.07
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			600,000.000	554,994.00
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,112,800.00
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			700,000.000	706,334.82
SABERT 12/19 COV-LITE TLB 0.000% 12/10/2026 DD 11/13/19			1,250,000.000	1,150,000.00
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			4,934,000.000	4,568,672.77
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	4,830,216.00
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			260,000.000	245,872.88

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SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,730,776.16
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,600,126.20
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	346,275.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	143,007.60
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	259,022.20
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			158,574.600	159,261.46
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,284,420.34
SANTANDER DRIVE AUTO RECEI 3 B 3.290% 10/17/2022 DD 06/27/18			404,048.217	403,956.38
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,883,742.27
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,619,852.75
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			876,055.020	872,962.98
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	812,031.94
SANTANDER HOLDINGS USA INC 3.500% 06/07/2024 DD 06/07/19			1,371,000.000	1,338,153.44
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			645,000.000	548,738.59
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			250,000.000	252,152.84
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			224,000.000	217,566.08
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			1,040,000.000	1,026,930.59
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			1,165,000.000	1,153,453.68
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			995,000.000	987,332.04
SBA COMMUNICATIONS CORP 144A 3.875% 02/15/2027 DD 02/04/20			2,720,000.000	2,726,800.00
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	589,823.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,090,000.000	1,104,987.50
SBA TOWER TRUST 144A 2.836% 01/15/2050 DD 09/13/19			721,000.000	696,178.93
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			1,600,000.000	1,618,036.64
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			436,000.000	436,000.00
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			567,602.760	564,628.40
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,153,698.74
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			1,577,227.600	1,565,458.17
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,771,535.52
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			3,931,000.000	3,719,796.02
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,500,844.780	1,205,673.64
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,272,000.000	1,976,640.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			414,000.000	254,610.00
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			415,000.000	259,375.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,434,000.000	917,917.74
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	389,228.80
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	337,920.00
SEAWORLD 3/17 B5 TLB			1,570,668.060	1,279,120.65
SEDGWICK CMS 12/18 COV-LITE TL 0.000% 11/06/2025 DD 10/29/18			864,062.500	759,657.83

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SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			3,687,000.000	3,687,000.00
SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18			250,000.000	234,470.17
SEMPRA ENERGY VAR RT 01/15/2021 DD 01/12/18			648,000.000	613,804.88
SEMPRA ENERGY VAR RT 03/15/2021 DD 10/13/17			884,000.000	871,171.84
SENSATA TECHNOLOGIES INC 144A 4.375% 02/15/2030 DD 09/20/19			312,000.000	280,800.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	822,220.00
SESI LLC 7.750% 09/15/2024 DD 03/15/18			416,000.000	102,964.16
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			1,720,000.000	1,204,000.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			3,624,000.000	2,482,440.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			474,349.120	405,568.50
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	423,460.00
SHEA HOMES LP / SHEA HOME 144A 5.875% 04/01/2023 DD 03/23/15			112,000.000	113,645.28
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			854,913.140	823,709.75
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			372,962.100	352,448.78
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			4,295,000.000	4,326,205.11
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,775,000.000	1,795,557.92
SI GROUP/ADDIVANT 7/18 TL 0.000% 10/15/2025 DD 07/30/18			1,017,125.010	879,813.14
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,339,597.559	2,662,267.08
SIMON PROPERTY GROUP LP 3.375% 10/01/2024 DD 09/10/14			370,000.000	363,258.01
SIMON PROPERTY GROUP LP 3.375% 12/01/2027 DD 12/11/17			880,000.000	843,577.89
SINCLAIR TELEVISION 12/16 TLB2			661,329.120	628,262.66
SINCLAIR TELEVISION 7/19 (600MM) TLB			771,125.000	724,857.50
SINGAPORE GOVERNMENT BOND 1.875% 03/01/2050			2,326,000.000	1,732,039.72
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			4,615,000.000	3,275,028.77
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	746,286.89
SINOPEC GROUP OVERSEAS DE 144A 2.500% 11/12/2024 DD 11/12/19			945,000.000	945,509.22
SIRIUS COMPUTER 1/20 COV-LITE 0.000% 07/01/2026 DD 01/17/20			770,493.940	666,477.26
SIRIUS XM RADIO INC 144A 4.625% 05/15/2023 DD 05/16/13			2,120,000.000	2,098,778.80
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			513,000.000	520,659.09
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,860,000.000	1,887,714.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			4,939,000.000	4,988,340.61
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,040,298.00
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			135,000.000	136,981.32
SITEONE LANDSCAPE 8/18 COV-LITE TLE			521,184.678	471,672.14
SKY LTD 144A 3.750% 09/16/2024 DD 09/16/14			1,995,000.000	2,067,424.35
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,558,366.17
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			800,000.000	778,512.93
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,599,143.77
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			430,388.430	426,455.46

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,676,771.920	4,346,637.65
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,878,234.760	2,617,723.14
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,798,536.980	1,627,270.39
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,078,738.280	948,993.36
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,244,456.186	118,081.41
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	59,679.69
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			629,000.000	266,147.51
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			1,302,000.000	378,966.64
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,380,000.000	414,000.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	124,830.00
SMITHFIELD FOODS INC 144A 2.650% 10/03/2021 DD 10/03/17			844,000.000	759,223.56
SMITHFIELD FOODS INC 144A 3.350% 02/01/2022 DD 02/01/17			810,000.000	787,940.39
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,933,000.000	1,860,863.55
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			665,000.000	608,475.00
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			1,295,982.160	1,255,586.40
SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18			2,393,412.550	2,217,903.61
SOLENIS 6/18 (USD) COV-LITE TL			729,809.260	574,119.05
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	163,334.15
SOLERA 3/16 (USD) COV-LITE TL			708,208.010	660,403.96
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			3,009,000.000	2,948,820.00
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			1,477,000.000	1,477,000.00
SOUND PHYSICIANS 6/18 TL			491,250.000	430,664.14
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	465,685.76
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,874,810.43
SOUTHCROSS HOLDINGS CLASS A-II 0.000% 05/11/2020 DD 05/11/16			166.000	91.30
SOUTHCROSS HOLDINGS EQUITY			166.000	0.00
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,199,999.960	1,187,553.72
SOUTHERN CALIFORNIA EDISON CO 2.250% 06/01/2030 DD 03/09/20			1,440,000.000	1,300,119.02
SOUTHERN CALIFORNIA EDISON CO 3.700% 08/01/2025 DD 08/02/18			2,660,000.000	2,737,308.00
SOUTHERN CALIFORNIA GAS CO 2.550% 02/01/2030 DD 01/09/20			1,325,000.000	1,321,196.97
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	644,741.11
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15			735,000.000	728,496.62
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	223,971.76
SOUTHERN POWER CO 144A VAR RT 12/20/2020 DD 11/20/17			3,652,000.000	3,594,194.28
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			1,815,000.000	1,794,776.67
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18			965,000.000	1,019,311.56
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	755,055.00
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	218,995.16
SPECTRA ENERGY PARTNERS LP VAR RT 06/05/2020 DD 06/07/17			1,475,000.000	1,459,258.11

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,475,000.000	1,379,125.00
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,222,696.050	264,921.55
SPIRIT AEROSYSTEMS INC 3.950% 06/15/2023 DD 05/30/18			1,831,000.000	1,575,404.63
SPIRIT AEROSYSTEMS INC VAR RT 06/15/2021 DD 05/30/18			2,070,000.000	1,970,871.00
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19			815,000.000	740,504.34
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	846,305.00
SPRINGLEAF FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			834,000.000	821,540.04
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			311,000.000	313,214.32
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			604,000.000	597,960.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			31,000.000	31,155.00
SPRINGS WINDOW FASHIONS 6/18 C 0.000% 06/15/2025 DD 05/04/18			638,625.000	555,603.75
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			496,000.000	655,960.00
SPRINT COMMUNICATIONS 11/18 TL			399,937.500	396,937.97
SPRINT COMMUNICATIONS 2/17 TL			1,052,247.020	1,044,355.18
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	153,247.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,480,729.85
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,517,215.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	830,741.20
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	73,537.86
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	191,700.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	177,510.00
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	691,200.00
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	339,966.83
SRS DISTRIBUTION 5/18 COV-LITE TLB			847,099.990	713,681.74
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			364,072.420	339,497.53
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			259,790.690	242,254.82
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,430,000.000	1,490,360.30
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	385,159.05
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	174,177.10
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			622,000.000	549,692.50
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,047,000.000	1,942,910.05
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			610,000.000	573,522.00
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			723,415.230	704,869.98
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,339,366.450	1,284,872.19
STARWOOD PROPERTY 7/19 TLB 0.000% 07/10/2026 DD 06/26/19			711,425.000	618,939.75
STATE OF ISRAEL 2.500% 01/15/2030 DD 01/15/20			775,000.000	780,494.75
STATE STREET CORP 144A VAR RT 03/30/2023 DD 03/30/20			883,000.000	891,261.56
STATE STREET CORP 144A VAR RT 03/30/2026 DD 03/30/20			1,041,000.000	1,065,590.93
STATION CASINOS 2/20 COV-LITE 0.000% 02/08/2027 DD 01/23/20			1,063,021.010	900,910.31

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEEL DYNAMICS INC 5.500% 10/01/2024 DD 04/01/15			1,461,000.000	1,420,225.99
STENA INTERNATIONAL SA 144A 6.125% 02/01/2025 DD 01/31/20			400,000.000	336,000.00
STERICYCLE 11/17 TL 0.000% 11/17/2022 DD 11/17/17			224,973.000	208,943.68
STERICYCLE 6/19 INCREMENTAL TL			643,366.000	599,134.59
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			1,130,000.000	1,118,700.00
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	481,114.61
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			635,827.932	632,272.26
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,053,446.160	632,067.69
STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16			200,000.000	194,060.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	617,237.50
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			1,270,000.000	1,261,039.06
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			505,000.000	504,617.73
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20			1,120,000.000	1,092,958.33
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			460,000.000	456,746.38
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			255,000.000	272,353.16
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			175,026.660	151,573.09
SUNOCO LOGISTICS PARTNERS OPER 4.250% 04/01/2024 DD 04/03/14			694,000.000	612,226.38
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			510,000.000	401,048.69
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	86,854.24
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			1,006,000.000	960,730.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	551,183.36
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	693,050.00
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	566,960.16
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			1,325,000.000	1,476,681.80
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			8,144,000.000	1,648,710.14
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,739,367.25
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	581,878.65
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	753,860.99
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			1,527,000.000	1,497,204.81
SYNGENTA FINANCE NV 144A 5.182% 04/24/2028 DD 04/24/18			335,000.000	285,834.99
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	492,835.02
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	387,816.57
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			1,200,000.000	1,128,000.00
SYSCO CORP 5.650% 04/01/2025 DD 04/02/20			582,000.000	605,896.99
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			1,751,000.000	1,790,397.50
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	1,014,713.20
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,706,840.00
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			2,500,000.000	2,513,775.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	233,873.12

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T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,490,000.000	2,614,500.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	527,220.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	323,950.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	1,856,920.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			747,483.770	560,612.83
TACALA 1/18 COV-LITE TL 0.000% 01/31/2025 DD 01/18/18			878,057.920	695,132.11
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,322,600.005	1,264,842.06
TALEN ENERGY SUPPLY LLC 144A 7.250% 05/15/2027 DD 05/21/19			275,000.000	248,517.50
TALEN ENERGY SUPPLY LLC 6.500% 06/01/2025 DD 12/01/15			250,000.000	161,825.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			943,000.000	490,360.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	220,000.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20			325,000.000	172,250.00
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			358,200.000	333,126.00
TARGA RESOURCES PARTNERS 144A 5.500% 03/01/2030 DD 11/27/19			2,075,000.000	1,602,730.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	257,349.30
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,614,548.20
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	430,462.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	501,207.00
TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18			628,000.000	521,240.00
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			259,000.000	208,495.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	109,980.00
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	603,610.54
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,486,660.00
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	716,683.30
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			430,000.000	488,690.16
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			729,262.790	455,789.24
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	213,098.65
TEGNA INC 144A 5.000% 09/15/2029 DD 09/13/19			984,000.000	888,355.20
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			934,579.620	766,355.29
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	396,000.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	424,135.32
TELENET 1/20 (USD) AR TL			1,390,000.000	1,266,290.00
TELESAT CANADA 11/19 TL 0.000% 11/22/2026 DD 11/18/19			1,363,582.500	1,295,403.38
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	200,898.30
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,352,223.310	1,203,478.74
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			787,000.000	720,152.22
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			1,675,000.000	1,637,714.50
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,550,000.000	1,476,375.00
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			2,669,000.000	2,542,222.50

Asset Detail

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As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			879,000.000	857,025.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			1,608,000.000	1,535,640.00
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			792,000.000	756,360.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			1,286,000.000	1,186,335.00
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			669,000.000	582,030.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	396,240.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	244,031.30
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			795,000.000	1,143,335.64
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,532,000.000	1,486,040.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			654,000.000	685,261.20
TEXAS CROSSING LLC			1,784,772.121	1,605,827.33
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	241,672.86
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	767,088.19
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	214,161.10
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	827,487.74
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	259,373.20
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	519,899.21
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	482,940.36
THERMO FISHER SCIENTIFIC INC 4.133% 03/25/2025 DD 03/25/20			2,775,000.000	2,969,953.71
THERMO FISHER SCIENTIFIC INC 4.497% 03/25/2030 DD 03/25/20			429,000.000	482,254.92
TIBCO SOFTWARE 3/20 COV-LITE T 0.000% 06/30/2026 DD 02/11/20			1,209,752.260	1,137,167.12
TIERPOINT 4/17 COV-LITE TL			620,192.480	542,668.42
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			620,000.000	652,688.78
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			330,000.000	372,509.17
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			256,000.000	115,200.00
TJX COS INC/THE 3.500% 04/15/2025 DD 04/01/20			2,745,000.000	2,805,851.27
TORONTO-DOMINION BANK/THE VAR RT 12/01/2022 DD 10/10/19			1,225,000.000	1,159,156.25
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			424,266.510	415,623.86
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			249,854.970	245,025.52
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			871,569.261	854,951.23
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			553,217.191	533,779.02
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	393,296.05
TOYOTA AUTO RECEIVABLES 2 D A3 1.920% 01/16/2024 DD 11/13/19			1,985,000.000	1,980,817.01
TOYOTA MOTOR CREDIT CORP 3.000% 04/01/2025 DD 04/01/20			2,623,000.000	2,630,088.85
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			800,000.000	757,920.32
TRADE ME 2/20 TL			690,332.790	588,508.71
TRADER 3/17 TL			296,205.080	248,812.27
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			415,000.000	435,153.62
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	840,331.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	615,981.60
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			1,609,000.000	982,210.54
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,445,000.000	1,098,200.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,020,000.000	798,150.00
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19			725,000.000	554,625.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,300,000.000	2,618,633.97
TRANSDIGM 2/20 COV-LITE TLE 0.000% 05/30/2025 DD 01/23/20			190,841.520	173,188.68
TRANSDIGM 2/20 COV-LITE TLF 0.000% 12/09/2025 DD 01/23/20			910,603.800	826,372.95
TRANSDIGM 2/20 COV-LITE TLG 0.000% 08/22/2024 DD 01/23/20			528,250.789	489,160.23
TRANSDIGM INC 144A 5.500% 11/15/2027 DD 11/13/19			1,958,000.000	1,757,305.00
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			3,529,000.000	3,515,766.25
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,861,000.000	1,781,907.50
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			659,000.000	619,453.41
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19			507,000.000	488,595.90
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,883,000.000	1,506,400.00
TRANSNET SOC LTD 144A 4.000% 07/26/2022 DD 07/26/12			200,000.000	190,000.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			448,395.003	358,716.00
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20			461,000.000	218,975.00
TRANSOCEAN INC 7.500% 04/15/2031 DD 04/05/01			296,000.000	75,435.60
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			723,945.000	586,395.45
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			376,000.000	304,560.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			814,000.000	683,760.00
TRANSPORTADORA DE GAS DEL 144A 6.750% 05/02/2025 DD 05/02/18			200,000.000	143,752.00
TRANSUNION 11/19 B5 COV-LITE 0.000% 11/13/2026 DD 10/31/19			1,102,905.200	1,052,723.01
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			375,999.991	148,294.40
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,103,200.000	606,760.00
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	413,396.10
TRICORBRAUN 11/16 COV-LITE TL			488,931.610	403,368.58
TRILLIUM CREDIT CARD 2A A 144A VAR RT 09/26/2023 DD 10/12/18			1,509,000.000	1,495,366.63
TRIMARK 9/17 COV-LITE TL			983,122.980	611,994.05
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			556,000.000	562,581.71
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	158,651.53
TRINSEO 5/18 COV-LITE TL			234,024.000	192,192.21
TRIUMPH GROUP INC 5.250% 06/01/2022 DD 06/03/14			357,000.000	294,525.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,691,000.000	1,682,545.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			702,000.000	705,510.00
TRONOX FINANCE 9/17 COV-LITE TLB			908,028.767	790,629.73
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	47,100.00
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			1,703,000.000	1,645,040.98

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRUIST BANK 2.150% 12/06/2024 DD 12/06/19			4,894,000.000	4,846,960.10
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			2,940,000.000	2,688,199.24
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	276,714.12
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			820,000.000	773,845.50
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19			3,146,000.000	3,102,543.99
TRUIST FINANCIAL CORP 3.875% 03/19/2029 DD 03/18/19			705,000.000	698,310.06
TRUIST FINANCIAL CORP 4.000% 05/01/2025 DD 04/26/18			964,000.000	1,015,305.87
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	5,147,248.40
TURKIYE VAKIFLAR BANKASI 144A 5.250% 02/05/2025 DD 02/05/20			1,107,000.000	929,880.00
TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19			929,000.000	893,581.89
TYCO ELECTRONICS GROUP SA VAR RT 06/05/2020 DD 12/05/18			3,498,000.000	3,479,040.67
TYSON FOODS INC VAR RT 08/21/2020 DD 08/23/17			850,000.000	848,171.63
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			1,485,000.000	1,720,337.70
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			2,720,000.000	3,388,737.51
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			10,000.000	12,606.25
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			1,665,000.000	2,100,566.60
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			1,275,000.000	1,646,244.15
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			1,290,000.000	1,702,548.05
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			340,000.000	471,059.38
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			1,905,000.000	2,654,126.37
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			9,115,000.000	12,634,956.69
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			370,000.000	513,953.13
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15			235,000.000	322,225.39
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			905,000.000	1,239,567.19
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			610,000.000	872,585.94
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			1,615,000.000	2,396,193.17
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			70,000.000	103,682.03
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			580,000.000	856,270.31
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			50,000.000	77,769.53
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			535,000.000	858,340.63
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	735,743.55
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20			6,975,000.000	6,995,162.07
U S TREASURY NOTE 0.500% 03/15/2023 DD 03/15/20			87,000.000	87,550.55
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			7,038,000.000	7,081,162.71
U S TREASURY NOTE 0.625% 03/31/2027 DD 03/31/20			10,111,000.000	10,157,605.44
U S TREASURY NOTE 1.125% 02/28/2022 DD 02/29/20			7,883,000.000	8,013,870.10
U S TREASURY NOTE 1.125% 02/28/2025 DD 02/29/20			880,000.000	912,278.12
U S TREASURY NOTE 1.125% 02/28/2027 DD 02/29/20			640,000.000	664,975.00
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,238,009.66

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.375% 01/31/2022 DD 01/31/20			9,924,000.000	10,134,885.00
U S TREASURY NOTE 1.375% 01/31/2025 DD 01/31/20			5,381,000.000	5,637,228.09
U S TREASURY NOTE 1.500% 01/31/2027 DD 01/31/20			9,868,000.000	10,497,855.89
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			10,100,000.000	10,874,464.87
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			895,000.000	950,133.40
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	833,269.53
U S TREASURY NOTE 1.500% 10/31/2021 DD 10/31/19			3,785,000.000	3,862,030.65
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,060,093.13
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			5,218,000.000	5,494,594.75
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			2,290,000.000	2,438,760.55
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			700,000.000	749,300.78
U S TREASURY NOTE 1.625% 12/31/2021 DD 12/31/19			16,056,000.000	16,451,128.20
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13			190,000.000	198,564.84
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,773,788.34
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,298,500.00
U S TREASURY NOTE 1.750% 12/31/2024 DD 12/31/19			850,000.000	905,050.77
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			9,785,000.000	10,453,896.53
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15			40,000.000	41,826.56
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			2,141,000.000	2,292,793.56
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			15,464,000.000	16,659,439.73
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,194,921.68
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	222,601.17
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			740,000.000	813,190.63
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,105,000.000	1,242,434.38
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			15,079,000.000	16,278,840.71
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			210,000.000	241,573.83
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			660,000.000	771,426.56
U S TREASURY NOTE 2.625% 12/31/2023 DD 12/31/18			4,363,000.000	4,738,286.15
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			1,520,000.000	1,637,503.13
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			1,205,000.000	1,302,623.82
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			475,000.000	534,783.21
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	683,082.81
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			375,000.000	443,437.50
U S TREASURY NOTE 2.875% 10/31/2023 DD 10/31/18			11,025,000.000	12,023,279.35
U.S. RENAL CARE 6/19 TLB			711,425.000	614,877.51
U.S.I. 11/19 INCREMENTAL TLB 0.000% 12/02/2026 DD 11/12/19			259,350.000	231,685.13
U.S.I. 8/17 INCREMENTAL TLB			637,952.990	580,537.23
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			641,785.915	587,349.76
UBER TECHNOLOGIES INC 144A 7.500% 11/01/2023 DD 11/07/18			1,434,000.000	1,394,651.04

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

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UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,353,000.000	1,342,852.50
UBS AG REGS 5.125% 05/15/2024			4,800,000.000	4,800,000.00
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			1,155,000.000	1,150,753.82
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			1,557,000.000	1,603,710.00
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	888,726.45
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,881,536.11
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	1,240,990.90
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,122,002.40
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,693,515.03
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	843,834.45
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	564,494.40
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,623,221.790	292,179.92
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,129,842.22
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,612.58
ULTIMATE SOFTWARE 3/19 0.000% 04/08/2026 DD 03/28/19			1,620,855.000	1,504,688.32
UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18			1,313,375.000	1,037,566.25
UNIFRAX 11/18 2ND LIEN 0.000% 11/05/2026 DD 11/05/18			305,000.000	198,250.00
UNION PACIFIC CORP 144A 3.839% 03/20/2060 DD 11/20/19			465,000.000	485,324.51
UNION PACIFIC CORP 2.400% 02/05/2030 DD 01/31/20			1,622,000.000	1,575,580.00
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19			1,195,000.000	1,265,191.53
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			350,000.000	353,232.46
UNISYS CORP 144A 10.750% 04/15/2022 DD 04/17/17			442,000.000	462,995.00
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			103,208.580	99,390.01
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			685,774.591	666,275.07
UNITED AIRLINES HOLDINGS INC 6.000% 12/01/2020 DD 11/08/13			1,316,000.000	1,263,360.00
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			585,000.000	731,420.35
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			1,655,000.000	2,082,627.31
UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19			310,000.000	311,582.21
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			527,000.000	471,665.00
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	218,880.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,081,550.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,585,531.75
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,617,441.60
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	989,625.00
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			1,540,000.000	1,816,218.15
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	395,506.84
UNIVAR 11/17 (USD) COV-LITE TLB3			468,368.230	437,924.30
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16			1,575,000.000	1,571,062.50
UNIVERSAL SERVICES 6/19 0.000% 06/26/2026 DD 06/13/19			1,531,162.500	1,408,669.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVISION 3/17 C5 COV-LITE TL			1,619,823.150	1,364,701.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			176,000.000	155,760.00
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			2,855,000.000	3,011,712.35
US BANCORP 2.375% 07/22/2026 DD 07/22/16			1,810,000.000	1,784,269.00
US BANCORP 3.150% 04/27/2027 DD 04/27/17			805,000.000	827,874.72
US BANCORP 3.375% 02/05/2024 DD 02/04/19			689,000.000	731,456.72
US BANCORP 3.600% 09/11/2024 DD 09/11/14			642,000.000	659,235.82
US BANK NA/CINCINNATI OH 2.650% 05/23/2022 DD 05/23/19			1,080,000.000	1,100,271.86
US BANK NA/CINCINNATI OH 2.800% 01/27/2025 DD 01/27/15			786,000.000	811,346.45
US INFRASTRUCTURE 6/17 TLB			209,549.300	176,021.41
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			220,486.530	109,140.83
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,977,410.000	7,866,937.63
US TREAS-CPI INFLAT 0.125% 01/15/2030 DD 01/15/20			2,376,043.500	2,446,377.38
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			31,229,527.500	31,739,002.26
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,721,098.000	6,656,889.33
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,386,796.000	6,328,735.55
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			681,000.000	425,625.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			1,303,000.000	807,860.00
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,374,508.95
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			452,000.000	420,360.00
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	12,775.00
UTEX INDUSTRIES 5/14 COV-LITE TLB			175,736.950	54,478.45
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			782,806.950	519,259.33
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			545,000.000	588,610.90
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			401,626.834	380,039.39
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			645,000.000	578,629.75
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			662,000.000	620,558.80
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	621,030.00
VEEAM SOFTWARE 2/20 TLB 0.000% 02/28/2027 DD 02/04/20			1,015,000.000	969,325.00
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			2,333,000.000	2,302,386.77
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18			3,340,000.000	3,117,018.60
VERICAST CORP 144A 8.375% 08/15/2022 DD 02/08/17			505,000.000	389,481.25
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20			1,003,999.560	887,778.98
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			1,418,399.280	1,195,363.23
VERICREST OPPORT NPL8 A1A 144A VAR RT 11/25/2049 DD 10/22/19			1,723,419.530	1,533,474.05
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	426,930.00
VERIZON COMMUNICATIONS INC 3.150% 03/22/2030 DD 03/20/20			180,000.000	193,887.62

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19			1,210,000.000	1,358,956.30
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,675,000.000	1,905,011.44
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			630,000.000	775,537.09
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,683,592.23
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,563,793.34
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,942,000.000	3,845,801.79
VERSCEND 8/18 TLB 0.000% 08/08/2025 DD 07/31/18			1,061,236.880	997,562.66
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,491,000.000	1,488,196.92
VERTAFORE 5/18 TLB			306,125.000	268,137.95
VERTIV 2/20 COV-LITE TLB 0.000% 02/11/2027 DD 01/31/20			1,592,000.000	1,369,120.00
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			1,557,977.540	1,497,259.57
VIACOMCBS INC 4.950% 01/15/2031 DD 04/01/20			946,000.000	931,085.14
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			776,000.000	766,300.00
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			165,000.000	154,258.50
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	489,562.50
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			1,253,000.000	1,180,952.50
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			2,533,000.000	2,371,521.25
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			973,000.000	892,727.50
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,273,000.000	1,161,459.74
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,550,000.000	906,920.50
VIKING CRUISES LTD 144A 6.250% 05/15/2025 DD 05/08/15			845,000.000	540,800.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			791,000.000	664,440.00
VIRGIN MEDIA 10/19 COV-LITE 0.000% 10/15/2024 DD 10/15/19			1,735,000.000	1,596,200.00
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			1,368,000.000	1,326,960.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	777,490.00
VIRGINIA ELECTRIC & POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	725,245.84
VIRTU 3/19 TLB 0.000% 01/30/2026 DD 01/11/19			2,096,869.190	1,902,908.79
VISA INC 1.900% 04/15/2027 DD 04/02/20			1,630,000.000	1,625,403.40
VISA INC 2.050% 04/15/2030 DD 04/02/20			676,000.000	675,019.80
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			1,056,373.590	999,593.51
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			5,571,000.000	5,235,832.53
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			5,959,000.000	6,048,385.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,852,000.000	1,907,560.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			1,846,000.000	1,903,687.50
VIVID SEATS 6/17 COV-LITE TLB			1,105,540.400	784,933.69
VIZIENT 2/20 TLB 0.000% 05/06/2026 DD 02/18/20			582,120.000	538,461.00
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			5,228,875.039	4,726,041.83
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,070,000.000	1,064,424.57
VNU 4/17 COV-LITE TLB4			749,461.060	688,567.35

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	493,526.25
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19			450,000.000	462,528.68
VOLT LXXXV LLC NPL1 A1A 144A VAR RT 01/25/2050 DD 01/10/20			1,068,241.170	941,083.94
VOLT LXXXVII LLC NPL3 A1A 144A VAR RT 02/25/2050 DD 02/04/20			2,298,784.960	1,648,786.96
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	581,205.50
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,584,994.85
VULCAN MATERIALS CO VAR RT 06/15/2020 DD 06/15/17			1,195,000.000	1,185,574.10
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			2,194,259.656	987,416.85
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	406,613.65
WALNUT BIDCO PLC 144A 9.125% 08/01/2024 DD 08/02/19			685,000.000	527,450.00
WALT DISNEY CO/THE 3.700% 03/23/2027 DD 03/23/20			885,000.000	977,843.54
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			680,000.000	866,693.81
WALTER INVESTMENT 12/13 0.000% 06/30/2022 DD 12/04/13			5,680,000.000	2,161,978.40
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,023,350.00
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			41,173.350	34,173.88
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			235,720.860	195,648.31
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			530,000.000	491,734.00
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			252,000.000	245,700.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	466,844.19
WEA FINANCE LLC 144A 2.875% 01/15/2027 DD 10/15/19			3,803,000.000	3,579,024.64
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			114,000.000	110,941.75
WEB.COM 8/18 TL 0.000% 10/10/2025 DD 09/05/18			1,031,347.030	840,547.83
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			2,205,000.000	2,213,836.69
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			1,057,000.000	849,590.99
WEIBO CORP 3.500% 07/05/2024 DD 07/05/19			1,025,000.000	1,024,685.49
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			642,000.000	545,700.00
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			3,186,000.000	3,196,331.69
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			595,000.000	608,174.67
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	693,382.80
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			3,355,000.000	3,286,837.80
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17			1,230,000.000	1,250,828.64
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19			205,000.000	201,967.95
WELLS FARGO & CO VAR RT 10/31/2023 DD 10/31/16			5,275,000.000	5,032,804.81
WELLS FARGO & CO VAR RT 07/26/2021 DD 07/25/16			125,000.000	123,910.94
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,088,281.23
WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			4,005,000.000	4,011,696.04
WELLS FARGO COMMERC C32 D 144A VAR RT 01/15/2059 DD 02/01/16			349,000.000	261,593.48
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,610,020.40
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,138,051.82

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2020

Accounting Status : REVISED

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WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	880,985.43
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,184,145.69
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	301,851.81
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	358,648.19
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	992,895.63
WELLS FARGO COMMERCIAL C55 A5 2.725% 02/15/2053 DD 02/01/20			1,185,000.000	1,185,883.77
WELLS FARGO COMMERCIAL LC12 A4 VAR RT 07/15/2046 DD 07/01/13			739,247.000	770,744.02
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,851,481.36
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,131,460.00
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	944,350.00
WEST CORP 10/17 COV-LITE TL			969,796.180	723,225.50
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			214,249.200	157,115.37
WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15			855,000.000	432,498.71
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			1,889,000.000	906,502.39
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			252,000.000	118,284.27
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			841,000.000	443,627.50
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2025 DD 01/13/20			589,000.000	300,239.26
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			737,000.000	320,846.84
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			2,191,000.000	2,176,730.70
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2021 DD 09/14/18			497,000.000	482,423.92
WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL			1,061,562.500	997,868.75
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			1,510,448.270	1,504,338.50
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			735,247.718	732,209.67
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	571,182.56
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	702,129.18
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			2,878,000.000	2,847,806.62
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,499,059.99
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,689,000.000	1,651,491.20
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			792,020.246	967,654.13
WF ACP LLC			3,680,643.376	3,834,206.19
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,290,054.304	1,754,179.35
WF POST OAK LLC			2,658,768.000	2,461,722.23
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			635,509.809	686,159.48
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			67,087.178	157,503.39
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	251,298.68
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,504,921.64
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	822,142.45
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	1,243,868.94
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	149,240.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	330,050.00
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,448,486.25
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	777,937.38
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	880,134.78
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,529,660.03
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,240,722.68
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	288,985.22
WHEELABRATOR TECHNOLOGIES 10/14 TLB			2,053,227.380	1,971,098.29
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			643,801.620	579,421.46
WICHITA KS SALES TAX SPL OBLIG 7.550% 12/01/2033 DD 12/12/13			785,000.000	817,679.55
WIDOPENWEST 6/17 TLB			1,985,519.110	1,821,713.78
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			660,000.000	604,582.68
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			535,000.000	500,613.42
WILLIAMS COS INC/THE 4.500% 11/15/2023 DD 11/15/13			172,000.000	161,590.39
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			1,182,000.000	1,080,662.49
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	141,181.88
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10			573,000.000	570,719.32
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	94,168.27
WILLIAMS SCOTSMAN INTERNA 144A 7.875% 12/15/2022 DD 11/29/17			944,000.000	920,872.00
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18			255,000.000	249,262.50
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	130,108.52
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,730,740.63
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	376,438.34
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,137,545.67
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,691,887.28
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			1,515,000.000	1,553,563.87
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	170,986.84
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	616,938.50
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			381,000.000	362,661.41
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			849,000.000	807,391.28
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,233,714.630	880,045.66
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20			2,949,000.000	1,601,307.00
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,611,000.000	982,710.00
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			1,080,000.000	594,000.00
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			213,000.000	121,410.00
WSA (DELTA) GLENCAR VIII			3,456,141.794	2,200,480.45
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			847,100.000	664,973.50
WYNDHAM DESTINATIONS INC 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	354,200.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	193,500.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	176,700.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			949,000.000	882,570.00
XPLORNET 9/16 TL			880,143.848	844,938.10
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	103,812.50
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,539,000.000	1,542,847.50
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			146,000.000	153,300.00
ZAYO 2/20 (USD) COV-LITE TL 0.000% 02/19/2027 DD 02/05/20			1,700,000.000	1,598,000.00
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,608,000.000	1,537,650.00
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			1,673,000.000	1,589,350.00
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			429,000.000	416,130.00
ZELIS/REDCARD 9/19 COV-LITE TL 0.000% 09/30/2026 DD 09/10/19			793,012.500	729,571.50
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			1,957,000.000	1,947,215.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,929,000.000	1,809,918.85
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			3,417,000.000	2,865,958.01
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			382,000.000	374,360.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,719,000.000	1,667,430.00
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	337,955.45
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,079,000.000	2,079,000.00
ZIMMER BIOMET HOLDINGS INC 3.050% 01/15/2026 DD 03/20/20			1,880,000.000	1,845,307.57
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			2,993,000.000	2,956,923.43
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	546,248.95
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,396,800.00
ZUFFA 4/19 TL 0.000% 04/30/2026 DD 04/25/19			2,292,167.110	1,994,185.39
FUTURES CONTRACTS			1,061.000	-234,338.67
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 20			175.000	-586,766.04
EURO-BUND FUTURE (EUX) EXP JUN 20			-7.000	18,510.61
US 10 YR TREAS NTS FUTURE(CBT) EXP JUN 20			-105.000	-108,092.05
US 2YR TREAS NTS FUT (CBT) EXP JUN 20			1,377.000	2,015,240.12
US 5YR NOTE FUTURE (CBT) EXP JUN 20			-365.000	-1,388,706.38
US TREAS BD FUTURE (CBT) EXP JUN 20			-13.000	-163,462.43
US ULTRA BOND (CBT) EXP JUN 20			-1.000	-21,062.50
NATURAL RESOURCES			149,443,483.190	149,443,483.19
BTG PACTUAL BRAZIL TIMBERLAND IB LP			38,856,438.110	38,856,438.11
KAYNE ANDERSON ENER FD VII LP			70,915,852.000	70,915,852.00
TAURUS MINING FINANCE FD LLC			39,671,193.080	39,671,193.08
OTHER			41,537,113.859	412,878,911.76
PIMCO ALL ASSET FUND-INST			41,537,113.859	412,878,911.76
PREFERRED SECURITIES			17,646,276.000	73,568,658.02
AES GENER SA 144A VAR RT 03/26/2079 DD 03/26/19			835,000.000	653,054.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AES GENER SA 144A VAR RT 10/07/2079 DD 10/07/19			200,000.000	152,000.00
ALGONQUIN POWER & UTILITIES CO PFD 6.200% CUMULATIVE			15,017.000	352,899.50
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			48,925.000	1,136,782.61
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			31,796.000	763,104.00
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			8,891.000	210,361.06
ARMADA HOFFLER PROPERTIES INC PFD 6.750% CUMULATIVE			12,719.000	274,984.78
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	832,912.50
BNSF FUNDING TRUST I VAR RT 12/15/2055 DD 12/15/05			595,000.000	583,100.00
BROOKFIELD PROPERTY PARTNERS L PFD 5.750% CUMULATIVE			51,025.000	714,350.00
BROOKFIELD PROPERTY PARTNERS L PFD 6.375% CUMULATIVE			41,771.000	665,829.74
BROOKFIELD PROPERTY PARTNERS L PFD 6.500% CUMULATIVE			44,707.000	765,830.91
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			21,001.000	302,764.97
BROOKFIELD RENEWABLE PARTNERS PFD 5.250% CUMULATIVE			37,030.000	721,344.40
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			16,633.000	158,013.50
CIA DE TRANSMISSAO DE ENERGIA			46,169.000	169,041.25
CIA ENERGETICA DE MINAS GERAIS			2,270,200.000	3,891,196.17
CIA PARANAENSE DE ENERGIA			398,000.000	4,137,616.17
CIT GROUP INC VAR RT 12/31/2049 DD 06/07/17			255,000.000	221,850.00
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			32,721.000	564,110.04
CMS ENERGY CORP PFD 5.875% CUMULATIVE			22,831.000	576,482.75
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			35,472.000	320,905.50
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			595.000	6,098.75
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	468,585.00
DIGITAL REALTY TRUST INC PFD 5.200% CUMULATIVE			21,634.000	498,663.70
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,882.000	567,913.96
DIGITAL REALTY TRUST INC PFD 5.850% CUMULATIVE			20,264.000	505,789.44
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			53,520.000	1,320,338.40
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			15,247.000	366,385.41
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			33,402.000	797,305.74
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			16,481.000	395,049.57
DTE ENERGY CO PFD 6.000% CUMULATIVE			22,863.000	568,374.18
DUKE ENERGY CORP PFD 5.750% CUMULATIVE			22,638.000	588,135.24
ENERGY TRANSFER OPERATING LP PFD 7.600% CUMULATIVE			6,573.000	81,702.39
ENLINK MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 09/21/17			150,000.000	27,000.00
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			14,533.000	358,093.12
ENERGY TEXAS INC PFD 5.375% CUMULATIVE			7,349.000	182,470.53
EPR PROPERTIES PFD 5.750% CUMULATIVE			22,969.000	357,167.95
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,267,200.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			23,573.000	586,967.70

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HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			55,125.000	344,787.75
INTEGRYS HOLDING INC PFD 6.000% CUMULATIVE			52,474.000	1,180,665.00
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			49,349.000	1,221,387.75
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			21,438.000	469,492.20
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			24,478.000	441,827.90
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,013.000	60,273.50
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			48,583.000	1,085,344.22
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			8,975.000	197,001.25
NATIONAL RURAL UTILITIES COOPE PFD 5.500% CUMULATIVE			15,688.000	394,710.08
NATIONAL STORAGE AFFILIATES TR PFD 6.000% CUMULATIVE			24,491.000	562,558.27
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			25,754.000	629,427.76
NEXTERA ENERGY CAPITAL HOLDING PFD 5.650%			8,042.000	204,829.74
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			967,000.000	688,030.17
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			20,729.000	142,615.52
NISOURCE INC PFD 6.500% CUMULATIVE			21,846.000	554,888.40
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			19,466.000	188,820.20
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			24,630.000	268,220.70
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			30,899.000	486,041.27
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			29,158.000	468,569.06
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			18,104.000	292,379.60
PS BUSINESS PARKS INC PFD 4.875% CUMULATIVE			46,527.000	970,553.22
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,916.000	595,549.68
PUBLIC STORAGE PFD 4.875% CUMULATIVE			18,822.000	444,010.98
REXFORD INDUSTRIAL REALTY INC PFD 5.625% CUMULATIVE			26,825.000	604,233.13
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			600,000.000	566,400.00
SAUL CENTERS INC PFD 6.000% CUMULATIVE			16,029.000	235,626.30
SAUL CENTERS INC PFD 6.125% CUMULATIVE			12,303.000	196,921.82
SEMPRA ENERGY PFD 5.750% CUMULATIVE			59,941.000	1,400,221.76
SITE CENTERS CORP PFD 6.375% CUMULATIVE			24,285.000	452,667.54
SOUTH JERSEY INDUSTRIES INC PFD 5.625% CUMULATIVE			34,037.000	754,600.29
SOUTHERN CO/THE PFD 4.950% CUMULATIVE			36,837.000	824,780.43
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			57,786.000	1,421,869.92
SPIRE INC PFD 5.900% CUMULATIVE			13,825.000	345,072.00
SSE PLC REGS VAR RT 09/16/2077			535,000.000	518,950.00
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			5,789.000	146,172.25
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,258.000	21,297.94
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			36,946.000	485,839.90
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			12,908.000	176,065.12

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SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			34,529.000	664,683.25
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,510.000	150,200.00
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			29,204.000	570,322.00
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			13,764.000	302,808.00
URSTADT BIDDLE PROPERTIES INC PFD 5.875% CUMULATIVE			19,161.000	323,661.86
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			20,091.000	357,017.07
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,067,304.12
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,252,230.00
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	3,408,375.00
VOLKSWAGEN AG			94,294.000	11,054,103.54
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,085,443.08
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			2,875,000.000	2,788,750.00
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,212,605.65
ZIONS BANCORP NA PFD 6.950%			44,980.000	1,176,676.80
PRIVATE EQUITY			3,054,058,941.044	3,068,694,273.03
AMERRA AGRI FUND II			34,320,284.000	34,320,284.00
AMERRA-KRS AGRI HOLDING CO LP			75,598,131.340	75,598,131.34
ARBOR INVESTMENTS II LP			62,915.000	62,915.00
ARCANO FUND LP			25,436,032.390	25,436,032.39
ARES SPECIAL SIT IV LP			37,301,335.790	37,301,335.79
BARINGS RE EUR VAL ADD I SCSP			54,996,912.900	60,345,362.67
BAY HILLS EMERGING PARTNERS I LP			9,013,119.990	9,013,119.99
BAY HILLS EMERGING PARTNERS II LP			79,477,224.000	79,477,224.00
BAY HILLS EMERGING PARTNERS III LP			103,354,528.420	103,354,528.42
BAY HILLS EMERGING PTNRS II-B LP			63,635,816.350	63,635,816.35
BDCM OPPORTUNITY FD IV LP			61,395,691.000	61,395,691.00
BLACKSTONE CAP PARTNERS VI LP			72,533,527.120	72,533,527.12
BLACKSTONE CAPITAL V LP			2,708,100.010	2,708,100.01
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			42,826.000	578,595.55
BSP COINVEST VEHICLE K LP			17,429,471.000	17,429,471.00
BSP PRIVATE CREDIT FUND			146,280,633.000	146,280,633.00
CERBERUS KRS LEVERED LOAN OPP			174,077,034.000	174,077,034.00
CM GROWTH CAPITAL PARTNERS LP			8,997,871.000	8,997,871.00
COLUMBIA CAP EQUITY PTRS IV			3,794,522.000	3,794,522.00
CRESTVIEW CAPITAL PARTNERS II LP			38,602,581.000	38,602,581.00
CRESTVIEW PARTNERS III LP			28,793,641.000	28,793,641.00
CS ADJ INVEST PTNS PARALLEL LP			57,384,999.890	57,384,999.89
CVC CAPITAL PARTNERS VI LP			37,409,615.420	41,047,700.52
DAG VENTURE II			3,594,893.050	3,594,893.05

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DAG VENTURES III LP			2,586,292.730	2,586,292.73
DAG VENTURES IV LP			55,572,171.540	55,572,171.54
DAG VENTURES V LP			16,043,836.050	16,043,836.05
DANIEL BOONE LLC			137,323,684.360	137,323,684.36
DCM VI LP			12,211,014.000	12,211,014.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			12,262,365.000	12,262,365.00
GREEN EQUITY INVESTORS V LP			37,955,984.000	37,955,984.00
GREEN EQUITY INVESTORS VI LP			67,600,547.420	67,600,547.42
GREEN EQUITY INVESTORS VII LP			45,962,596.510	45,962,596.51
H&F SPOCK I LP			8,812,209.000	8,812,209.00
HARVEST PARTNERS V LP			98,158.000	98,158.00
HARVEST PARTNERS VI LP			21,138,957.000	21,138,957.00
HARVEST PARTNERS VII LP			42,467,756.000	42,467,756.00
HELLMAN & FRIEDMAN VI L P			1,370,040.000	1,370,040.00
HIG BIOVENTURES II			26,539,094.920	26,539,094.92
HIG CAPITAL PARTNERS V L P			22,087,526.060	22,087,526.06
HIG VENTURE PARTNERS II LP			6,482,568.630	6,482,568.63
HORSLEY BRIDGE INTERNATIONAL V			88,917,486.000	88,917,486.00
INSTITUTIONAL VENTURE PARTNERS XII LP			6,181,064.000	6,181,064.00
JW CHILDS EQUITY PTNRS III LP			20,802.000	20,802.00
KEYHAVEN CAPITAL PARTNERS III GP LP			17,182,692.480	18,853,709.33
KEYHAVEN CAPITAL PARTNERS IV			6,875,765.240	7,544,433.41
KEYHAVEN IV CO-INVEST LP			7,629,011.090	8,370,932.42
LEVINE LEICHTMAN CAP PTNRS VI LP			25,321,856.420	25,321,856.42
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			60,968,550.260	60,968,550.26
MARATHON BLUEGRASS LP			497,887,368.790	497,887,368.79
MATLIN PATTERSON GLOB PTRS III			12,845,986.500	12,845,986.50
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,468,954.000	1,468,954.00
MERIT MEZZANINE FUND IV LP			282,054.580	282,054.58
MESA WEST CORE LENDING FUND LP			99,272,134.490	99,272,134.49
MHR INSTITUTIONAL PARTNERS III			1,244,161.000	1,244,161.00
MILL ROAD CAPITAL I LP			7,332,224.084	7,332,224.08
NEW MOUNTAIN PARTNERS II LP			321,858.000	321,858.00
NEW MOUNTAIN PTNRS III LP			32,262,639.000	32,262,639.00
NEW MOUNTAIN PTNRS IV LP			38,372,741.000	38,372,741.00
NEWPORT COLONELS LLC			9,005.040	9,005.04
OAK HILL CAP PT II			970,966.710	970,966.71
OAK HILL III			8,103,491.370	8,103,491.37
OBERLAND CAP HEALTHCARE LP			9,533,180.000	9,533,180.00

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OCM OPP FUND VIIB (CAYMAN) LTD			136,072.000	136,072.00
RIVERSIDE CAPITAL APPREC FUND VI LP			33,576,503.000	33,576,503.00
SECONDARY OPP FUND III LP			72,469,929.000	72,469,929.00
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			25,937,203.010	25,937,203.01
SUN CAPITAL PARTNERS IV LP			257,770.000	257,770.00
TCV VI LP			337,723.120	337,723.12
TPF II LP			862,038.000	862,038.00
TRITON FUND IV LP			20,888,650.000	22,920,071.22
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,042,247.000	7,042,247.00
VANTAGEPOINT VENTURE PART IV-Q			2,413,357.140	2,413,357.14
VISTA EQUITY PARTNERS FUND III			4,725,647.000	4,725,647.00
VISTA EQUITY PARTNERS FUND IV LP			33,149,767.000	33,149,767.00
VISTA EQUITY PTNRS FD VI LP			61,907,612.000	61,907,612.00
WARBURG PINCUS PE IX LP			2,768,380.000	2,768,380.00
WARBURG PINCUS PRIVATE EQUITY X LP			11,188,378.270	11,188,378.27
WAYZATA OPPORTUNITIES FUND II			1,137,858.000	1,137,858.00
WAYZATA OPPORTUNITIES FUND III			8,954,787.000	8,954,787.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			190,544,520.560	190,544,520.56
REAL ESTATE			983,241,797.070	985,527,290.62
DIVCOWEST FUND IV REIT LLC			4,424,332.450	4,424,332.45
FUNDAMENTAL PARTNERS III			88,954,421.000	88,954,421.00
GREENFIELD ACQUI PTNRS VI LP			1,149,142.000	1,149,142.00
GREENFIELD ACQUI RTNRS VII LP			28,528,397.000	28,528,397.00
H/2 CREDIT PARTNERS LP			114,383,828.220	114,383,828.22
HARRISON STREET CORE PROPERTY FUND LP			122,583,030.000	122,583,030.00
IFM US INFRA DEBT FUND			62,791,585.550	62,791,585.55
LUBERT-ADLER RE FD VII LP			41,603,727.630	41,603,727.63
LUBERT-ADLER RE FUND VII-B LP			44,731,962.600	44,731,962.60
MESA WEST FUND IV			30,249,024.000	30,249,024.00
MIDDLEGROUND PARTNERS I LP			24,566,291.000	24,566,291.00
PATRON CAPITAL V LP			23,501,219.000	25,786,712.55
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			204,290,491.390	204,290,491.39
RUBENSTEIN PROPERTIES FUND II LP			23,607,339.290	23,607,339.29
STOCKBRIDGE FUND LP			131,841,811.310	131,841,811.31
WALTON STREET RE FD VII-Q LP			14,670,440.630	14,670,440.63
WALTON STREET REAL ESTATE FUND VI LP			14,064,754.000	14,064,754.00